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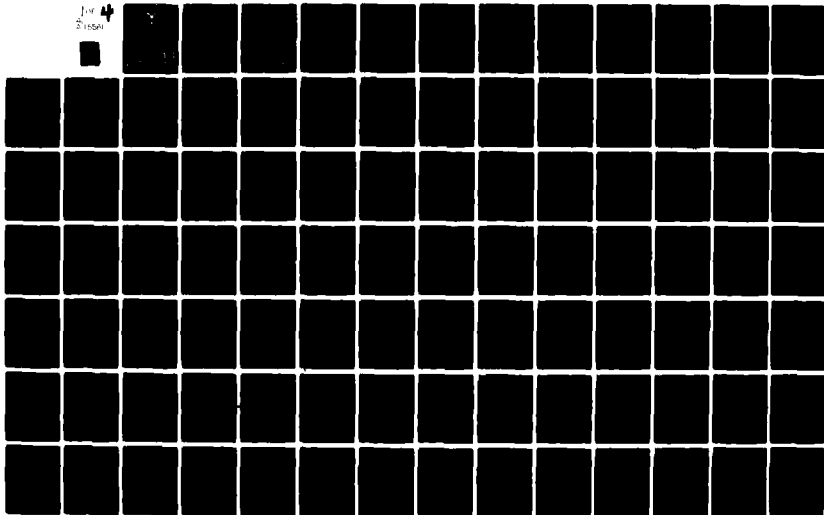
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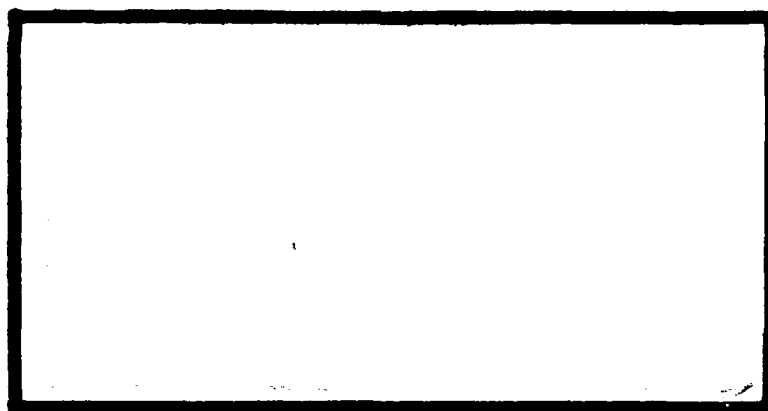
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ENHANCED TRACKING OF AIRBORNE
TARGETS USING FORWARD
LOOKING INFRARED MEASUREMENTS

THESIS

AFIT/GEO/EE/81D-5

Steven K. Rogers
1st Lt USAF

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THESIS

Presented to the Faculty of the School of Engineering
of the Air Force Institute of Technology
Air University
in Partial Fulfillment of the
Requirements for the Degree of
Master of Science in Electrical Engineering

by
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Graduate Electro-Optics
December 1981

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Preface

This study was part of a continuing effort to design next generation trackers for one of the Air Force Weapons Laboratory's laser weapons using modern optimal estimation and control techniques. This report uses these techniques to develop an extended Kalman filter which uses outputs of a forward looking infrared sensor in a tracking problem. As an alternate tracker, an extended Kalman filter is designed to process the position estimate outputs of a correlation algorithm.

I wish to express my thanks to Dr. Peter S. Maybeck, my advisor, for his motivation, expert advice and valuable time. Mr. David R. McGrew deserves additional thanks. His knowledge of fundamental engineering concepts proved invaluable to the development and testing of the data processing algorithms used in this research. I wish also to thank James Emmett "Microman" Crider and Robert Suizu for their assistance in using the Modcomp minicomputer.

The author reserves a very special thanks to his father who continually gives him an unlimited source of inspiration. This thanks is also extended to his mother as the proverbial source of tender loving care. To his wife, whose support was absolutely essential for the completion of all his studies from the early days of midnight factory shifts and daytime classes to today, the author has only his never ending and

passionate love. To my beautiful baby daughter, Sarah, it certainly is nice to always have someone to come home to who will give me a pretty dimpled smile. Last but definitely most, to his primary source of pride and everlasting joy, his son, Jeremiah, who always had to wait for his Dad to come home or finish studying before they could go out to play together, the author has his infinite love and sincerest apologies. I would also like to acknowledge my typist, Ms Cheryl Nicol. Her professionalism and dedication made completion of this document in time to meet an early deadline possible and was greatly appreciated.

Steven K. Rogers

Contents

	Page
Preface	ii
List of Figures	vii
List of Tables	xii
List of Symbols	xiii
Abstract	xviii
I. Introduction	1
Background	2
Problem	4
Plan of Attack	9
Overview	12
II. Derivation of the Nonlinear and Linearized Intensity Functions	14
Introduction	14
Pattern Recognition	14
Two-Dimensional Fourier Transforms	16
Shifting Property of Fourier Transforms	18
Smoothing in the Fourier Domain	20
Derivative Property of Fourier Transforms	21
Derivation of Intensity Functions	23
III. Truth Model	25
Introduction	25
Target Dynamics Model	25
Atmospheric Jitter Model	27
State Space Model	29
Propagation Equations	32
Measurements	34
Spatially Correlated Background Noise	36
Summary of Truth Model	40
IV. Extended Kalman Filter	41
Introduction	41
Target Dynamics and Atmospheric Jitter Filter Models	41
State Space Model	42

Contents

	Page
State Propagation	44
Measurement Update Equations	47
Summary of the Extended Kalman Filter Equations	50
V. Correlator-Kalman Filter Tracker	52
Introduction	52
Correlator Implementation	53
Correlator Error Statistics	63
Kalman Filter Tracker	68
VI. Performance Analysis	71
Introduction	71
Derivation of Intensity Functions	72
Tracking Ability	75
Variation of Parameters	77
Plotting Results	81
Table Summary	99
Summary	112
VII. Optical Processing Alternatives	113
Introduction	113
Background	114
Applying Optical Processing to Tracking	118
Conclusion	123
VIII. Conclusions and Recommendations	125
Conclusions	125
Recommendations	126
Bibliography	129
Appendix A: Two-Dimensional Finite Discrete Fourier Transform Interpretation and Test	131
Appendix B: Shifting Property of the Two-Dimensional Finite Discrete Fourier Transform	146
Appendix C: Implementation of the Exponential Smoothing Algorithm	151

Contents

	Page
Appendix D: Implementation of the Spatial Derivatives Using Fourier Transforms	155
Appendix E: Generation of White Gaussian Noise Process	161
Appendix F: Discrete Representation of the Derivative of the Intensity Profile with Respect to the Kalman Filter States	164
Appendix G: Monte Carlo Study	169
Appendix H: Computer Software	171
Appendix I: Plots of Tracking Errors	269
Appendix J: Kalman Filters	334

List of Figures

<u>Figure</u>		<u>Page</u>
1	Data Processing Algorithm	6
2	Research Plan of Attack Flow Diagram	10
3	Third Order Shaping Filter	28
4	FLIR Data Frame Pixel Numbering Scheme	37
5	First and Second Nearest Neighbor	38
6	Centered Single Gaussian Template	56
7	Noise Corrupted Data Array	57
8	Result of Cross Correlation of Data and Template	58
9	Diagonal Quadrant Swap of Cross Correlation	60
10	Result of Thresholding of .5	62
11a	Histogram of Error in Horizontal Position Estimate	65
11b	Histogram of Error in Vertical Position Estimate	66
12	X Minus Errors	84
13	Y Minus Errors	85
14	X Plus Errors	86
15	Y Plus Errors	87
16	X Position Error	88
17	Y Position Error	89
18	X Centroid Minus Error	90
19	Y Centroid Minus Error	91
20	X Centroid Plus Error	92

List of Figures

<u>Figure</u>		<u>Page</u>
21	Y Centroid Plus Error	93
22	X Centroid Position Error	94
23	Y Centroid Position Error	95
24	Error of Estimated H	96
25	Error of Estimated DH/DX	97
26	Error of Estimated DH/DY	98
27	Basic Optical Processing System	115
E-1	Output Probability Density of Pseudorandom Code	161
F-1a	Continuous One-Dimensional Gaussian	166
F-1b	Discrete One-Dimensional Gaussian	166
F-2	Shifted Intensity Profile	167
F-3	Intensity's Spatial Derivative	167
F-4	Derivative with Respect to the States	168
G-1	Generation of Error Samples	169
I-1	Pad Zeros X Minus Errors	271
I-2	Pad Zeros Y Minus Errors	272
I-3	Pad Zeros X Plus Errors	273
I-4	Pad Zeros Y Plus Errors	274
I-5	Pad Zeros X Position Errors	275
I-6	Pad Zeros Y Position Errors	276
I-7	Pad Zeros X Centroid Minus Errors	277
I-8	Pad Zeros Y Centroid Minus Errors	278
I-9	Pad Zeros X Centroid Plus Errors	279

List of Figures

<u>Figure</u>		<u>Page</u>
I-10	Pad Zeros Y Centroid Plus Errors	280
I-11	Pad Zeros X Centroid Position Errors	281
I-12	Pad Zeros Y Centroid Position Errors	282
I-13	Pad Zeros Error of Estimated h	283
I-14	Pad Zeros Error of Estimated Dh/Dx	284
I-15	Pad Zeros Error of Estimated Dh/Dy	285
I-16	Removing Two Highest Spatial Frequencies X Minus Errors	287
I-17	Removing Two Highest Spatial Frequencies Y Minus Errors	288
I-18	Removing Two Highest Spatial Frequencies X Plus Errors	289
I-19	Removing Two Highest Spatial Frequencies Y Plus Errors	290
I-20	Removing Two Highest Spatial Frequencies X Position Errors	291
I-21	Removing Two Highest Spatial Frequencies Y Position Errors	292
I-22	Removing Two Highest Spatial Frequencies X Centroid Minus Errors	293
I-23	Removing Two Highest Spatial Frequencies Y Centroid Minus Errors	294
I-24	Removing Two Highest Spatial Frequencies X Centroid Plus Errors	295
I-25	Removing Two Highest Spatial Frequencies Y Centroid Plus Errors	296
I-26	Removing Two Highest Spatial Fre- quencies X Centroid Position Errors	297
I-27	Removing Two Highest Spatial Fre- quencies Y Centroid Position Errors	298

List of Figures

<u>Figure</u>		<u>Page</u>
I-28	Removing Two Highest Spatial Frequencies Error of Estimated h	299
I-29	Removing Two Highest Spatial Frequencies Error of Estimated Dh/Dx	300
I-30	Removing Two Highest Spatial Frequencies Error of Estimated Dh/Dy	301
I-31	Removing Four Highest Spatial Frequencies X Minus Errors	303
I-32	Removing Four Highest Spatial Frequencies Y Minus Errors	304
I-33	Removing Four Highest Spatial Frequencies X Plus Errors	305
I-34	Removing Four Highest Spatial Frequencies Y Plus Errors	306
I-35	Removing Four Highest Spatial Frequencies X Position Errors	307
I-36	Removing Four Highest Spatial Frequencies Y Position Errors	308
I-37	Removing Four Highest Spatial Frequencies X Centroid Minus Errors	309
I-38	Removing Four Highest Spatial Frequencies Y Centroid Minus Errors	310
I-39	Removing Four Highest Spatial Frequencies X Centroid Plus Errors	311
I-40	Removing Four Highest Spatial Frequencies Y Centroid Plus Errors	312
I-41	Removing Four Highest Spatial Frequencies X Centroid Position Errors	313
I-42	Removing Four Highest Spatial Frequencies Y Centroid Position Errors	314
I-43	Removing Four Highest Spatial Frequencies Error of Estimated h	315

List of Figures

<u>Figure</u>		<u>Page</u>
I-44	Removing Four Highest Spatial Frequencies Error of Estimated Dh/Dx	316
I-45	Removing Four Highest Spatial Frequencies Error of Estimated Dh/Dy	317
I-46	Maximum Noise X Minus Errors	319
I-47	Maximum Noise Y Minus Errors	320
I-48	Maximum Noise X Plus Errors	321
I-49	Maximum Noise Y Plus Errors	322
I-50	Maximum Noise X Position Errors	323
I-51	Maximum Noise Y Position Errors	324
I-52	Maximum Noise X Centroid Minus Errors	325
I-53	Maximum Noise Y Centroid Minus Errors	326
I-54	Maximum Noise X Centroid Plus Errors	327
I-55	Maximum Noise Y Centroid Plus Errors	328
I-56	Maximum Noise X Centroid Position Errors	329
I-57	Maximum Noise Y Centroid Position Errors	330
I-58	Maximum Noise Error of Estimated h	331
I-59	Maximum Noise Error of Estimated Dh/Dx	332
I-60	Maximum Noise Error of Estimated Dh/Dy	333

List of Tables

<u>Table</u>		<u>Page</u>
1	Modcomp Tracking and Intensity Function Derivation Errors	100
2	Cyber Tracking and Intensity Function Derivation Errors	102
3	Modcomp Tracking Errors for Correlator- Kalman Filter Algorithm	105

List of Symbols

Symbol

$\hat{\underline{x}}(t_i^+)$	state estimate vector after measurement incorporation
$\hat{\underline{x}}(t_i^-)$	state estimate vector before measurement incorporation
$\underline{K}(t_i)$	Kalman filter gain
$\underline{z}(t_i)$	measurement vector of average intensities over individual pixel elements (pixels) of the FLIR
$\underline{h}(\hat{\underline{x}}(t_i), t_i)$	intensity shape function for measurements at time t_i as a function of the state estimate
x_{centroid}	x-position of the centroid of the target's intensity profile
x_{dynamics}	x-position of the centroid resulting from target dynamics
$x_{\text{atmospherics}}$	x-position of the centroid resulting from atmospheric jitter
$\tilde{G}(f_x, f_y)$	Frequency Spectrum of two-dimensional sequence $\tilde{g}(x, y)$
$\tilde{g}(x, y)$	spatial domain representation
f_x, f_y	spatial frequencies
x, y	space variables
$\hat{\underline{y}}(t)$	current averaged value
$\underline{y}(t)$	current data frame
$\hat{\underline{y}}(t-1)$	previous averaged data frame
α	smoothing constant
T_t	target correlation time

List of Symbols

Symbol

$\omega_1(t), \omega_2(t)$	continuous time, independent, white Gaussian noise processes
σ_d^2	desired variance on outputs x_d and y_d
\underline{F}_t	truth model plant matrix
$\underline{x}_t(t)$	truth model state vector
\underline{G}_t	truth model noise input matrix
\underline{w}_t	vector of white Gaussian noise inputs
$\underline{\phi}_t$	truth model state transition matrix
$z_{K\ell}$	output of the K- ℓ -th pixel
A_p	area of one pixel
I_{\max}	maximum intensity received from target
σ_g^2	dispersion of the Gaussian intensity function
$x_{\text{peak}}(t_i), y_{\text{peak}}(t_i)$	center of the Gaussian intensity pattern
$v_{K\ell}(t_i)$	additive noise for the K- ℓ -th pixel corresponding to background and FLIR noises
d_{ij}	distance in # pixels from pixel i to pixel j
$\underline{v}'(t_i)$	white Gaussian vector each component zero mean, unit variance, and independent of other components
T_f	correlation time
$\omega_f(t)$	white Gaussian noise process
σ_f	root mean squared value of x
\underline{F}_f	filter plant matrix
$\underline{x}_f(t)$	filter state vector

List of Symbols

Symbol

$w_f(t)$	input white Gaussian noise vector for filter
T_{df}	correlation time assumed for target dynamics
T_{af}	correlation time assumed for atmospheric jitter
σ_{df}^2	assumed target dynamics noise variance
σ_{af}^2	assumed atmospheric jitter noise variance
Φ_f	filter state transition matrix
$P(t_i^+)$	conditional state covariance matrix from measurement update equation at time t_i
$P(t_{i+1}^-)$	conditional state covariance matrix propagated from time t_i to t_{i+1}
Q_f	noise covariance Kernel descriptor given in Equation (4-8)
$H(t_i)$	$\partial h(\hat{x}(t_i), t_i) / \partial x$ linearized function of intensity measurements
$K(x, y)$	output of cross correlation
C	centroid summation
\underline{Z}_c	estimated x and y coordinates by the correlation/centroid algorithm
\underline{H}_c	the linear combination of state variables which contribute to the respective measurement elements
\underline{X}_c	correlator state vector
\underline{V}_c	additive noise corruption to correlation position estimates
M_{eij}	mean error for pixel j at the time frame i
\sqrt{R}	Cholesky square root

List of Symbols

Symbol

$\underline{P}(t_i^-)$	propagated conditional covariance matrix before measurement incorporation at time t_i
$\hat{\underline{x}}(t_i^-)$	propagated state estimate vector of filter before measurement incorporation at time t_i
$\underline{K}(t_i)$	Kalman filter gain
$\underline{h}(\hat{\underline{x}}(t_i^-), t_i)$	nonlinear function of intensity measurements at time t_i , as function of filter state estimates $\hat{\underline{x}}(t_i^-)$
$\underline{z}(t_i)$	actual realization of measurement vector
$\underline{g}(x,y) * \underline{l}(x,y)$	cross correlation of the two-dimensional spatial sequences $\underline{g}(x,y)$ and $\underline{l}(x,y)$
$\underline{L}^*(f_x, f_y)$	complex conjugate of the Fourier transform of the sequence $\underline{l}(x,y)$
$\underline{z}_c(t_i)$	the estimated x and y coordinates by the correlation/centroid algorithm
\underline{H}_c	the linear combination of state variables which contribute to the respective measurement elements
\underline{X}_c	the state vector
$\underline{V}_c(t_i)$	additive noise corruption assumed to be white and Gaussian with statistics to be determined
N	number of simulations
k	index of Monte Carlo simulation runs going from 1 to N
h_{tijk}	value for frame i, pixel j, of the truth model intensity for the kth simulation
\hat{h}_{ijk}	estimate value for frame i, pixel j, of the intensity as derived in the kth simulation
Me_i	the spatial average (over all the pixels) of the mean pixel errors at the ith frame

List of Symbols

Symbol

$\sigma_{e_i}^2$	the spatial average of all the ensemble pixel error variances, over all the pixels at the i th frame
$\sigma_{e_{ij}}^2$	variance of the error of j th pixel at the i th frame
$\bar{E}_{x_{d_i}}$	mean error in x dynamics for frame i
$x_{t_{d_{ik}}}$	truth model, x dynamic value at frame i simulation k
$\hat{x}_{d_{ik}}$	filter estimated x dynamic value at frame i simulation k
K_1	complex constant
T_0	Fourier transform of $t_0(x_1, y_1)$
τ	mean wavelength of the laser
α, K_0	constants
$\hat{L}(t_i)$	current averaged data frame in frequency domain
$L(t_i)$	transform of current noise corruption data frame
$\hat{L}(t_{i-1})$	previous result of averaging in frequency domain

(1) and (2) are T_1 - T_2 and T_2 - T_3 respectively.

ENHANCED TRACKING OF AIRBORNE TARGETS USING FORWARD LOOKING INFRA-RED MEASUREMENTS

I. Introduction

The first successful laser is generally credited to Maiman at the Hughes Research Laboratories in 1960. Since that time, there has been an explosive growth in laser technology. High energy lasers have become prime candidates for use as weapon systems (1:87), and in fact have already been tested against airborne targets (2:14-17; 3:16-19). The use of high energy lasers for military applications may have a significant impact on any future war (1:87).

Laser weapon systems are highly desirable because of their potential to deposit large amounts of energy on a small area of a target in a short period of time. However, there are many technological problems which must be resolved prior to high energy lasers being used as efficient and effective weapon systems.

The problem of very accurate target position estimation, for tracking the target, is one such technical problem. An Infra-Red (IR) laser beam must be kept positioned on a specific part of a target for an extended amount of time to destroy a target or critical components of a target. An aiming angle correct to within "six one hundred thousandths of one degree", .1 microrad, "is required to hit a missile 5000 Km away, which

is a precision beyond existing technology for both the U.S. and the U.S.S.R." (1:87-89).

Background

This research investigates potential solutions to the target tracking problems associated with directed energy beam weapons. The Air Force Weapons Laboratory (AFWL) located at Kirtland Air Force Base, New Mexico, currently uses correlation trackers to provide precise target position estimates to feed-back controllers in the presence of several disturbances. These disturbances include any effect that can cause relative motion between the beam and the target, such as target motion, mirror vibration, atmospheric jitter, and sensor measurement errors (4:2). A correlation tracker stores a complete set of predetermined or previous real-time data which provide a template to compare with new information to be received at a later time. Cross correlation techniques are used to estimate the relative position offsets from one frame of data to the next. This relative position information is then used to control the gimbals which keep the target centered within the sensor's field-of-view. One possible sensor, the one currently of most interest, is the Forward Looking Infra-Red sensor (FLIR).

The high energy laser is servoed to the FLIR so that centering the target within the FLIR's field-of-view physically points the laser toward the target. This type of

tracker needs no prior information about the target's shape or dynamics and is therefore well suited to many general applications. The disadvantages of this tracker are its susceptibility to noise and its insensitivity to any knowledge of the target's dynamics.

To overcome these specific deficiencies of the correlator tracker, the use of an extended Kalman filter tracker has been investigated (4;5;6). Appendix J contains a very brief generic view of the Kalman filter equations and then provides information on how they are used for this application. In many practical tracking problems, the type of target being tracked is known along with target parameters such as size, shape and even acceleration characteristics. Additional information incorporated by the Kalman filter, which is not utilized by correlation trackers, is knowledge of the statistical effects of atmospheric distortion on the radiated wavefront as it propagates to the FLIR. The Kalman filter uses this information to aid in separating the true target relative motion from the atmospheric disturbance. The Kalman filter operating upon the raw digitized image has been shown to perform well in comparison to correlator trackers when the target intensity function shape is relatively well known and unimodal, and when the internal filter models depict the actual tracking situation reasonably well (5;6). These studies found the extended Kalman filter tracker to be a

robust tracker, even in low signal-to-noise-ratio environments.

Problem

A major difficulty in using an extended Kalman filter for enhanced IR tracking is the Kalman filter algorithm's requirement for an accurate reference image, $\underline{h}[\underline{x}(t_i), t_i]$ and the derivatives, $\partial[\underline{h}(\underline{x}(t_i), t_i)]/\partial \underline{x} = \underline{H}(\underline{x}(t_i), t_i)$ of that reference image with respect to the states, over the entire FLIR image. This research adopts the notation that an underlined lower case letter denotes a vector while an uppercase letter underlined denotes a matrix. In previous research efforts, this reference image was assumed to be a known Gaussian functional form. During the past year, work was initiated on a tracker able to handle "multiple hot spot" targets, in which digital processing must be employed to identify the target's shape (4:). This identified shape could then be used in the measurement model portion of the Kalman filter as it estimates target offsets from the center of the field-of-view. The state estimates, in turn, are incorporated into the shape function determination. The data processing algorithm is shown in Figure 1. The Kalman filter processes the measurement vector $\underline{z}(t_i)$ using the equation

$$\hat{\underline{x}}(t_i^+) = \hat{\underline{x}}(t_i^-) + \underline{K}(t_i) [\underline{z}(t_i) - \underline{h}(\hat{\underline{x}}(t_i^-), t_i)] \quad (1-1)$$

where

$\hat{\underline{x}}(t_i^+)$ = state estimate vector after measurement incorporation at time t_i

$\hat{\underline{x}}(t_i^-)$ = state estimate vector propagated from previous measurement update to time t_i

$\underline{K}(t_i)$ = Kalman filter gain

$\underline{z}(t_i)$ = Measurement vector of average intensities over individual picture elements (pixels) of the FLIR array

$\underline{h}(\hat{\underline{x}}(t_i^-), t_i)$ = intensity shape function for measurements at the time t_i as a function of the state estimate $\hat{\underline{x}}(t_i^-)$

The apparent location of the target within the sensor's field-of-view is the sum of effects due to true target dynamics and atmospheric disturbances. The four-state estimate vector, $\hat{\underline{x}}(t_i)$, consists of estimates for the x and y positions due to true target dynamics and the x and y positions due to atmospherics.

Figure 1 shows two data processing paths for the intensity measurements. The FLIR is positioned so that the center of its field-of-view is where the Kalman filter predicted the true target position to be, resulting from dynamics over the most recent sample period. Each FLIR frame is arranged by rows into a measurement vector $\underline{z}(t_i)$ which is the input to the Kalman filter in the lower path of Figure 1. The Kalman filter uses the nonlinear intensity function evaluated at the predicted state, $\underline{h}(\hat{\underline{x}}(t_i^-), t_i)$, and the linearized intensity function, $\underline{H}(\hat{\underline{x}}(t_i^-), t_i)$, for that frame to compute an updated state estimate, $\hat{\underline{x}}(t_i^+)$, from the measurement vector $\underline{z}(t_i)$.

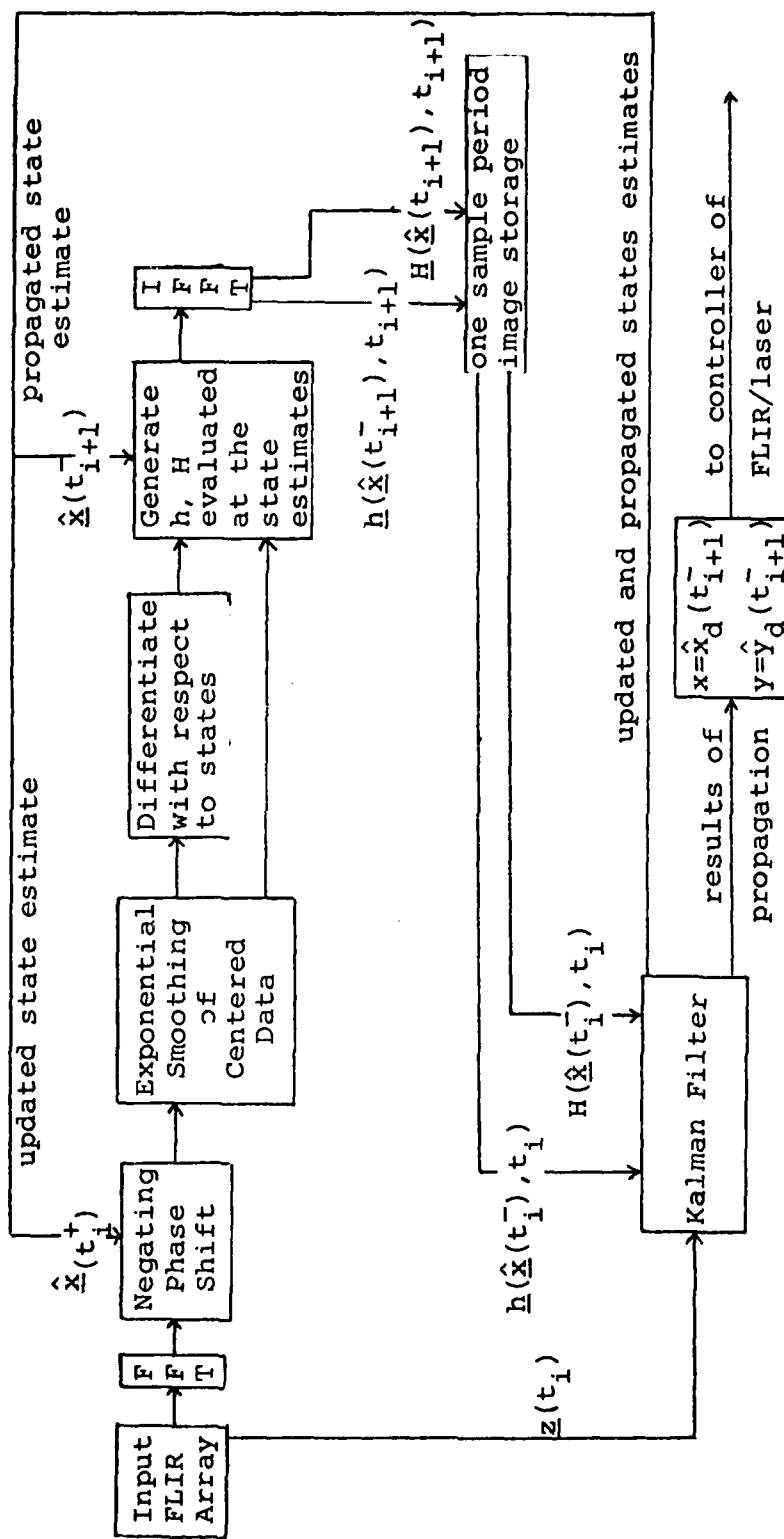


Figure 1. Data Processing Algorithm

The Kalman filter then uses its internal dynamics model to propagate its state estimates forward to produce its best estimate of the states at the next sample time, $\hat{\underline{x}}(t_{i+1}^-)$. That information is passed to the controller, which will position the FLIR so that the center of its field-of-view is where the filter predicts the dynamics will place the target position at that next sample time. The upper path of Figure 1 is designed to provide the linearized and nonlinear intensity function for use by the Kalman filter.

The nonlinear intensity pattern, $\underline{h}(\hat{\underline{x}}(t_i^-), t_i)$, is the noise-free intensity measurement frame expected if the Kalman filter's propagated state estimates were perfect. Since the center of the field-of-view is equal to the filter-predicted target location due to the controller action, the nonlinear $\underline{h}[\hat{\underline{x}}(t_i^-), t_i]$ will be the target's intensity profile, \underline{h} , offset from the center of the FLIR's field-of-view by the predicted atmospheric states. This is because the x-axis position of the centroid of the target's intensity profile is defined by

$$x_{\text{centroid}} = x_{\text{dynamics}} + x_{\text{atmospherics}} \quad (1-2)$$

and the control action is specifically intended to zero out the estimated x_{dynamics} , and similarly for the y-axis. The linearized intensity pattern, $\underline{H}[\hat{\underline{x}}(t_i^-), t_i]$, is also used by the Kalman filter, within the computation of the gain matrix $\underline{K}(t_i)$, to incorporate a measurement to produce an updated

state estimate, $\hat{\underline{x}}(t_i^+)$. This linearized intensity pattern is the derivative of the nonlinear intensity function, $h(\hat{\underline{x}}(t_i^-), t_i)$, with respect to a change in the Kalman filter states evaluated at the predicted state at that sample time, $\hat{\underline{x}}(t_i^-)$: $H[\hat{\underline{x}}(t_i^-), t_i] = \partial h[\hat{\underline{x}}(t_i^-), t_i] / \partial \underline{x}$.

To generate these estimated target intensity patterns from the noise-corrupted FLIR requires interframe filtering to attenuate the noise. This interframe smoothing requires the target's intensity profile to be centered from frame to frame so that the noise can be averaged out. To center the target's intensity function within a data array which represents a FLIR's field-of-view, the shifting theorem of the Fourier Transform is used.

The offset of the target's intensity pattern from the center of the FLIR's field-of-view can be negated. This is accomplished by multiplying the Fourier Transform of the frame of data by the complex conjugate of the linear phase shift induced in the frequency domain by the translation of the intensity pattern from the center of the frame in the space domain. Atmospheric jitter and imperfect propagation of dynamic states are the sources of the image's translation from the center of the sensor's field-of-view in the space domain. The output of the Kalman filter's update Equation (1-1) provides an estimate of both of these offsets for the present frame of data, $\hat{\underline{x}}(t_i^+)$. These estimates of the updated

target location and atmospheric jitter, $\hat{x}(t_i^+)$, are used to compute the estimated centroid location, as shown by Equation (1-2). The centroid location is used in the argument of the complex conjugate of the linear phase shift which negates the spatial translation effects and provides a centered intensity function. This centered pattern is then averaged with previously centered frames of data, using exponential smoothing, to reduce the effects of noise corruption. The derivative property of the Fourier Transform is then used to differentiate the centered smoothed intensity function with respect to a change in Kalman filter states.

This shape function and its derivatives are then evaluated at the state expected at the next sample time. For this application, where the FLIR is centered on the predicted target location, the intensity patterns are evaluated at the predicted atmospheric states. This is the intensity pattern which would be received if the image were noise-free and the Kalman filter had made perfect estimates of the dynamic and atmospheric states, of Equation (1-2), which determine the location of the centroid of the intensity pattern. The inverse Fourier transform is then computed and $h[\hat{x}(t_{i+1}^-), t_{i+1}]$ and $H[\hat{x}(t_{i+1}^-), t_{i+1}]$ are ready for the Kalman filter to process the next frame of data.

Plan of Attack

This section provides an overview of the general flow

of this research, as pictured schematically in Figure 2.

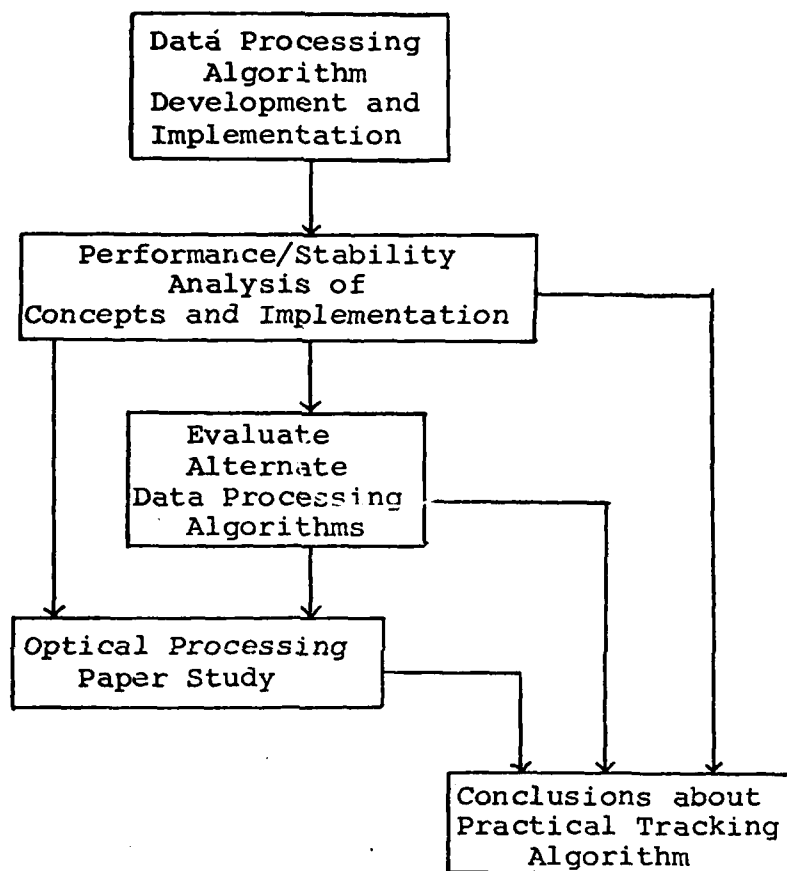


Figure 2. Research Plan of Attack Flow Diagram

The first block of Figure 2 represents the first step of this research. This step includes the development of the algorithms necessary to process the FLIR measurements. The complete implementation of Figure 1 was accomplished during this portion of the research. This included the development of the four-state extended Kalman filter needed to estimate

target position along with the estimated atmospheric disturbance in the x and y directions. To generate the intensity functions $h[\hat{x}(t_i^-), t_i]$ and $H[\hat{x}(t_i^-), t_i]$, algorithms were needed to take the forward/inverse two-dimensional Discrete Fourier Transform of the FLIR data. Once in the frequency domain, the capability to shift the data to center it within the frame was developed so interframe filtering could be accomplished. An exponential smoothing algorithm was developed for filtering out background noise. The derivative of this smoothed intensity function was derived via the derivative property of the Fourier transform. The shifting algorithm is then used to compute what the intensity function and its derivative would be as evaluated at the filter-predicted state at the next sample time.

The next objective of this research was to perform an analysis of the target tracking (and shape function generation secondarily) performance and stability of the data processing algorithm of Figure 1. Monte Carlo analysis techniques were used to gather statistics on the ability of this data processing algorithm to generate $h[\hat{x}(t_i^-), t_i]$ and $H[\hat{x}(t_i^-), t_i]$. It is the target tracking performance which is of primary concern.

The alternate data processing algorithm evaluation section evaluates the potential of an improved correlator tracker followed by a Kalman filter. The correlator tracker

works well in high signal-to-noise ratio scenarios and provides good estimates of centroid location, especially for extended targets (as opposed to point source targets). The Kalman filter could then filter these estimates, treated as measurements for the filter, to separate out the components of Equation 1-2.

The demand for real-time operation of the computationally intense algorithms discussed above requires the development of parallel processing techniques such as optical processing. The final section is a study into the potential of optically computing some of the quantities of Figure 1.

Overview

Chapters II, III, and IV will describe in detail the mathematical models used in the computer implementation. Chapter II presents the algorithms used in the derivation of the nonlinear and linearized intensity functions. Chapter III presents the mathematical model used for the truth model which represents the environment from which measurements are taken. Chapter IV describes the Kalman filter model used in the computer simulation. Chapter V discusses the possibility of a correlator followed by a Kalman filter to provide the position estimates. Chapter VI presents the results from the performance analysis which includes the statistics on how well the intensity functions are being constructed as well as statistics on target tracking ability for both

algorithms, and Chapter VII presents the optical processing options. Finally, Chapter VIII will present the conclusions and recommendations.

II. Derivation of the Nonlinear and Linearized Intensity Functions

Introduction

This chapter will present the algorithms necessary to produce an accurate reference intensity profile, $h[\hat{x}(t_i^-), t_i]$, and the derivatives of that function, $H[\hat{x}(t_i^-), t_i]$, with respect to the states. These intensity functions are needed by the extended Kalman filter to process FLIR measurements to update state estimates (see Chapter IV, Extended Kalman Filter). The true intensity profile is a vector of scalar components equal to the average intensity of the target's IR image over a particular pixel in the field-of-view. Noise-corrupted FLIR data must be processed to determine the target's profile. Figure 1 showed the data processing necessary to produce the intensity functions from the incoming data. The goal is to recognize the intensity function which is common to the noise-corrupted frames of data.

Pattern Recognition

All of the information of a two-dimensional intensity pattern can be preserved by a set of eigenvalues and eigenfunctions. To retain all of the information of a profile may require an infinite set of such values and functions. It is desirable to examine the FLIR image data in a coordinate system which has properties more conducive to recognizing patterns than the spatial x-y coordinate system. Ideally, a

linear transformation which rotates the FLIR image into a new coordinate space where the components are uncorrelated is desired. The Karhunen-Loeve Transformation is an example of such an operation. This transformation does possess the disadvantage of having to produce the correlation matrix which is $N^2 \times N^2$ if the input square matrix is $N \times N$.

The Karhunen-Loeve Transformation possesses the property of providing a coordinate space with perfectly uncorrelated image components, but it is a difficult transformation to perform in its exact form. The Karhunen-Loeve Transformation does provide motivation for the use of the more familiar Fourier Transform which uses complex exponentials as eigenfunctions (4:12). Where, in the Karhunen-Loeve Transformation the eigenvalues correspond to actual variance statistics projected on coordinate axes of basis vectors in a space where the image data is uncorrelated, the Fourier Transform is a projection of the image along the basis vectors formed by complex exponentials (9:195).

Although the Fourier Transform does not provide the perfect decorrelation, it does possess a computational advantage which outweighs the compression efficiency of the Karhunen-Loeve Transformation (9:194). The Fourier Transform also possesses the advantage that the two-dimensional transform is separable and can be obtained by one-dimensional operations.

Two-Dimensional Fourier Transforms

The purpose of decomposing the information contained within the complicated image intensity data into a set of eigenvalues and eigenfunctions is to compress that information into a set of inputs which will make manipulations performed on the data easier. Fourier analysis provides one way of performing such a decomposition.

The Fourier Transform of a complex-valued function $\tilde{g}(x,y)$ of two independent variables is a decomposition into a linear combination of elementary functions of the complex exponential form $\exp[j2\pi(f_x x + f_y y)]$ (7:8). This Fourier Transform is defined by

$$\tilde{G}(f_x, f_y) = F(\tilde{g}(x, y)) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \tilde{g}(x, y) \exp[-j2\pi(f_x x + f_y y)] dx dy \quad (2-1)$$

where

$$\tilde{G}(f_x, f_y) = \text{Frequency Spectrum}$$

$$\tilde{g}(x, y) = \text{Spatial Domain Representation}$$

$$f_x, f_y = \text{Spatial Frequencies}$$

$$x, y = \text{Spatial Variables}$$

The transform is also a complex-valued function of two independent variables f_x and f_y , which are the spatial frequencies. The inverse Fourier Transform is defined by

$$\tilde{g}(x, y) = F^{-1}(\tilde{G}(f_x, f_y)) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \tilde{G}(f_x, f_y) \exp[+j2\pi(f_x x + f_y y)] df_x df_y \quad (2-2)$$

The complex-valued number $\tilde{G}(f_x, f_y)$ is a weighting factor that

is applied to the eigenfunction, which represents the coordinate axes of the Fourier domain, in order to synthesize $\tilde{g}(x,y)$.

The Fourier Transform is separable, so that the two-dimensional transform domain can be reached with one-dimensional operations. Implementation is accomplished by transforming first on the rows of the image, followed by the transformation along the columns.

The two-dimensional finite Discrete Fourier Transform of a two-dimensional periodic sequence, of period N in both directions, is the finite sum of complex exponentials in the form

$$\tilde{G}(f_x, f_y) = \sum_{x=0}^{N-1} \sum_{y=0}^{N-1} \tilde{g}(x,y) \exp[-j \frac{2\pi}{N} (xf_x + yf_y)] \quad (2-3)$$

The complex sequence of intensity values, $\tilde{g}(x,y)$ is discretized into an N -pixel by N -pixel array. The inverse Discrete Fourier Transform is defined by

$$\tilde{g}(x,y) = \frac{1}{N^2} \sum_{f_x=0}^{N-1} \sum_{f_y=0}^{N-1} \tilde{G}(f_x, f_y) \exp[+j \frac{2\pi}{N} (f_x x + f_y y)] \quad (2-4)$$

The two-dimensional complex-valued $N \times N$ array, $\tilde{G}(f_x, f_y)$, which represents the two-dimensional finite Discrete Fourier Transform of the original FLIR data, is discretized into spatial frequency bins. Each component of the array represents one of the $N/2$ spatial frequencies or their conjugates. The inverse transform differs from the forward transform only in

the sign of the exponent which appears in the complex exponential within the summation of Equation (2-4). The transform, $\tilde{G}(f_x, f_y)$, will be periodic of period N as was the original sequence, $\tilde{g}(x, y)$. Appendix A contains a further interpretation of the two-dimensional Discrete Fourier Transform. It also contains details on how the two-dimensional Fourier Transform implementation was tested.

In summary, the two-dimensional Discrete Fourier Transform assumes a finite length two-dimensional sequence is one period of a two-dimensional periodic sequence which then can be decomposed into a linear combination of complex exponentials. See Appendix A for explicit details.

Shifting Property of Fourier Transforms

To generate the target intensity patterns from the noise-corrupted FLIR data, interframe filtering is required to attenuate the noise. Interframe smoothing requires that the target's intensity profile be centered from frame to frame. Successive centered frames of data can then be averaged to attenuate the corrupting noise. The shifting property of the Fourier Transform is used in conjunction with the filter's estimated location of the intensity profile to center the data.

A shift in the scalar spatial domain of a finite duration one-dimensional sequence can be interpreted as a rotation in the basic interval (9:103). That is, the shifting of

samples out of one side of the periodic sequence results in identical samples entering the interval at the other end. This is sometimes called a cylindrical shift. If, for example, the Fourier Transform of $\tilde{g}(x)$ is defined by

$$F[\tilde{g}(x)] = \tilde{G}(\omega) \quad (2-5)$$

then the Fourier Transform of the shifted sequence is defined by

$$F[\tilde{g}(x-x_0)] = e^{-j\omega x_0} \tilde{G}(\omega) \quad (2-6)$$

In the case of a finite-area two-dimensional sequence, a translation of the function in the space domain introduces a linear phase shift in the frequency domain (9:9):

$$F[\tilde{g}(x-x_0, y-y_0)] = \tilde{G}(f_x, f_y) \exp(-j2\pi(f_x x_0 + f_y y_0)) \quad (2-7)$$

where $F[\tilde{g}(x, y)] = \tilde{G}(f_x, f_y)$

An interpretation of the translation by x_0 and y_0 in the space domain, analogous to the one-dimensional interpretation, would be a rotation of each column by x_0 samples and each row by y_0 samples (9:119).

The offset of the target's intensity pattern from the center of the FLIR's field-of-view can be negated to provide a centered image for smoothing. This is accomplished by multiplying the Fourier Transform of the frame of data, which contains the offset intensity profile, by the complex conjugate of the linear phase shift induced in the frequency domain. The centered intensity profile can be obtained from

the offset profile by

$$\tilde{g}(x,y)=F^{-1}\{F[\tilde{g}(x-x_0,y-y_0)]\exp[+j2\pi(f_x x_0 + f_y y_0)]\} \quad (2-8)$$

In summary, by using the Kalman filter's updated estimates of the location of the centroid within a frame of data, the centered intensity profile can be obtained. Appendix B contains the details of how the shift is implemented.

Smoothing in the Fourier Domain

The target's intensity profile is not directly available for observation. This is because each FLIR frame is corrupted by inherent FLIR errors and background noise. Background noise can vary from zero to high temporal and spatial correlations. The FLIR errors, such as thermal noise and dark current effects, can be modelled as temporally and spatially uncorrelated noise. The effects of these noises on target intensity profile shape generation must be minimized by some appropriate data processing techniques. Any chosen data processing technique must not assume the precise form of the corrupting noise because of the large range of correlation characteristics. However, it is appropriate to exploit the fact that the corrupting noise changes faster from sample period to sample period than the target's intensity pattern (4;5).

An exponential smoothing algorithm was chosen to combat the effects of the corrupting noise. The equation which

defines exponential smoothing is:

$$\hat{y}(t) = \alpha y(t) + (1-\alpha)\hat{y}(t-1) \quad (10:115) \quad (2-9)$$

where

$\hat{y}(t)$ = current averaged value

$y(t)$ = current data frame

$\hat{y}(t-1)$ = previous averaged data frame

α = smoothing constant $0 \leq \alpha \leq 1$

The smoothing constant α can vary anywhere from 0 to 1. The value of α determines how the current averaged data frame, $\hat{y}(t)$, responds to the current data frame, $y(t)$. If the target's intensity pattern is only changing slowly, the value of α should tend more toward zero than one so that more emphasis is placed on the previous averaged data but the present frame is still used.

In summary, $\hat{y}(t)$ contains information from all the past data frames. The initial data frames have less of an effect on the most recent averaged data frame, $\hat{y}(t)$, than do the most recent data, as is appropriate for a slowly changing target image. Appendix C contains the details of how this smoothing algorithm was implemented and how the algorithm can be expressed in a closed form.

Derivative Property of Fourier Transforms

As stated in Chapter I and to be shown explicitly in Chapter IV, the extended Kalman filter algorithm requires

the derivatives of the intensity function with respect to the states, $\underline{H}[\hat{\underline{x}}(t_i^-), t_i] = \partial \underline{h}(\hat{\underline{x}}(t_i^-), t_i) / \partial \underline{x}$. In past research efforts (4:), this linearized intensity function was derived using a numerical approximation known as the Forward-Backward Difference Method. This method only uses the pixels just before and just after the pixel being computed in the direction the spatial derivative is being taken. It was for this reason that the Derivative Property of the Fourier Transform, which uses all the data array, was chosen as a better means of generation for this research.

Differentiation in the space domain just becomes a multiplication by $j2\pi(f_x + f_y)$ in the frequency domain. The derivative of the intensity function can be expressed in terms of the transform of the function

$$F\left[\frac{\partial \underline{h}(x, y)}{\partial x}\right] = j2\pi f_x \cdot F[\underline{h}(x, y)] \quad (2-10a)$$

$$F\left[\frac{\partial \underline{h}(x, y)}{\partial y}\right] = j2\pi f_y \cdot F[\underline{h}(x, y)] \quad (2-10b)$$

Appendix D provides explicit details on the implementation of this algorithm.

In summary, the derivatives of the intensity function with respect to the states are required by the extended Kalman filter algorithm. These derivatives can be expressed in terms of the transform of that intensity function using Equations (2-10a) and (2-10b). Appendix D contains the details of Subroutine Deriv.

Derivation of Intensity Functions: Summary

This section will review the algorithms used to produce an accurate reference intensity profile, $h[\hat{x}(t_i^-), t_i]$, and the derivatives of that function $H[\hat{x}(t_i^-), t_i]$. As stated in Chapter I, the extended Kalman filter algorithm requires these intensity functions for the update state equations, (see Chapter IV, Extended Kalman Filter).

Noise-corrupted FLIR data must be processed to determine the target's intensity profile. The upper path of Figure 1 showed the data processing necessary to produce the intensity functions from the incoming noise-corrupted FLIR data. The goal of the data processing is to recognize the intensity function which is common to the noise-corrupted frames of data.

Interframe smoothing is required to generate the estimated target intensity pattern from the FLIR data. This smoothing is accomplished in the frequency domain since that is where the shift is accomplished, so the two-dimensional transform is first taken of the data. It will be shown in Appendix C on exponential smoothing that smoothing in the space domain is equivalent to smoothing in the frequency domain (see Table I, Chapter VI). To average from frame to frame, the target's intensity profile must be centered. This is accomplished via use of the Shifting Theorem of the Fourier Transform. Once the data is centered, exponential

smoothing is used to attenuate the noise while still in the frequency domain. The spatial derivatives are then obtained from this smoothed data by using the derivative property of the Fourier Transform. The shifting property can then be used again to derive the intensity functions evaluated at the predicted states. The high energy laser will be pointed at the best estimate of the target's position as calculated by the Kalman filter. The target's intensity function will be offset by atmospheric jitter from that target location. Since the field-of-view is centered at the estimated target location, the algorithm expects the intensity function to be offset from the center of the field-of-view by the estimated atmospheric jitter. By using the shifting property the estimated centered target intensity functions can be manipulated to produce the expected offset intensity functions.

In summary, this chapter presented the algorithms used to produce the intensity functions needed by the extended Kalman filter algorithm. The use of this procedure eliminates the need to make assumptions on the target's intensity profile.

III. Truth Model

Introduction

The truth model is the best mathematical representation of the real world environment from which the measurement vector, $\underline{z}(t_i)$, is generated. The environmental characteristics which are modelled include the underlying target dynamics, the atmospheric jitter effects, and the background and FLIR noises. This chapter presents the models used, along with an explanation of how the measurement vector, $\underline{z}(t_i)$, was created. The first two sections of this chapter present the two processes which contribute to movement of the intensity function, target dynamics and atmospheric jitter. These models are then transformed into state space notation and the propagation equations are given. Information on the computer creation of the measurement data for the computer simulation is next, with the final section containing the model for spatial correlations of background noise.

Target Dynamics Model

For this research, both deterministic and stochastic dynamic models were used. In the deterministic model, a target moving across the image plane at a constant velocity was simulated. In the stochastic model, a first order Gauss-Markov process was used to describe the movement of the target with respect to the field-of-view of the sensor. Although

there exist better models for describing the movement of specific targets, the very general stochastic model is applicable to many general targets. Together, these two models yield some of the basic characteristics of trajectories.

The deterministic model was developed to test the algorithm of Figure 1 with a target which is maintaining a constant velocity across the FLIR sensor's image plane. In this project, a constant velocity of three pixels over any twenty-frame time history was used.

$$\begin{aligned}x_d(t_{i+1}) &= x_d(t_i) + .15 \\y_d(t_{i+1}) &= y_d(t_i) + .15\end{aligned}\tag{3-1}$$

The stochastic model developed in Mercier's thesis, (5:9-10), for target dynamics was also used. In this model, the output of a first order linear shaping filter driven by zero mean white Gaussian noise was used to describe the movement of the target with respect to the FLIR's field-of-view. The outputs of these first order shaping filters, which describe the target dynamics in each direction, can be expressed as

$$\dot{x}_d(t) = \frac{-1}{T_t} x_d(t) + w_1(t)\tag{3-2}$$

$$\dot{y}_d(t) = \frac{-1}{T_t} y_d(t) + w_2(t)\tag{3-3}$$

where

$$E[w_1(t)] = E[w_2(t)] = 0\tag{3-4}$$

$$E[w_1(t)w_1(s)] = E[w_2(t)w_2(s)] = \frac{2\sigma_d^2}{T_t} \delta(t-s) \quad (3-5)$$

$$E[w_1(t)w_2(s)] = 0 \quad (3-6)$$

and

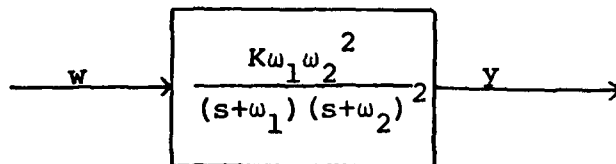
T_t = target correlation time

$w_1(t), w_2(t)$ = continuous time, independent, white Gaussian noise processes

σ_d^2 = desired variance on outputs x_d and y_d

Atmospheric Jitter Model

This section presents the mathematical model of the translational position changes of the target's intensity distribution due to disturbances in the atmosphere causing phase distortions in the radiated wavefronts. The model used is based on a study accomplished by The Analytic Sciences Corporation (11:29-30) and data analysis by Hogge and Butts (12:). As a part of these studies, a third order shaping filter driven by white Gaussian noise was developed to generate an output with a power spectral density representation that well approximated that of the effects of atmospheric turbulence. The jitter of the target intensity in each independent direction is modelled as the output of the third order shaping filter shown in Figure 3 (5:12). This filter has a single pole at 14.14 rad/sec and a double pole at 659.5 rad/sec, and it is driven by white Gaussian noise that is zero mean and has a strength of unity:



where

w = zero mean, unit strength, white Gaussian noise process

ω_1, ω_2 = break frequencies ($\omega_1 = 14.14$ rad/sec,
 $\omega_2 = 659.5$ rad/sec)

y = output of system

K = system gain

Figure 3. Third Order Shaping Filter

$$E[w(t)] = 0 \quad (3-7)$$

$$E[w(t) w(s)] = \delta(t-s) \quad (3-8)$$

As shown by Mercier, (5), by adjusting the value of the system gain, K, the desired root mean squared (RMS) atmospheric jitter characteristic is achieved. Appendix C of Mercier's thesis contains the details of this derivation.

State Space Model

The mathematical models developed in this chapter will now be transformed into state space notation. This transformation results in a time invariant vector differential equation of the form

$$\dot{\underline{x}}_t(t) = \underline{F}_t \underline{x}_t(t) + \underline{G}_t \underline{w}_t(t) \quad (3-9)$$

where

\underline{F}_t = truth model plant matrix

$\underline{x}_t(t)$ = truth model state vector

\underline{G}_t = truth model noise input matrix

\underline{w}_t = vector of white Gaussian noise inputs

$$E[\underline{w}_t(t)] = 0 \quad (3-10)$$

$$E[\underline{w}_t(t) \underline{w}_t^T(t + \tau)] = \underline{Q}_t \delta(\tau) \quad (3-11)$$

The truth model state vector is defined by

$$\underline{x}_t(t) = \begin{bmatrix} x_d(t) \\ x_{1a}(t) \\ x_{2a}(t) \\ x_{3a}(t) \\ y_d(t) \\ y_{1a}(t) \\ y_{2a}(t) \\ y_{3a}(t) \end{bmatrix} \quad (3-12)$$

If the Jordan canonical form, as developed by Mercier, is used, the plant matrix of Equation (3-9) becomes

$$\underline{F}_t = \begin{bmatrix} -\frac{1}{T_t} & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & -\omega_1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & -\omega_2 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & -\omega_2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & -\frac{1}{T_t} & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & -\omega_1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & -\omega_2 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & -\omega_2 \end{bmatrix}$$

$$\omega_1 = 14.14 \text{ rad/sec} \quad \omega_2 = 659.5 \text{ rad/sec} \quad (3-13)$$

The truth model noise matrix (5:11-14) is defined by

$$\underline{G}_t = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & G_1 & 0 & 0 \\ 0 & G_2 & 0 & 0 \\ 0 & G_3 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & G_1 \\ 0 & 0 & 0 & G_2 \\ 0 & 0 & 0 & G_3 \end{bmatrix} \quad (3-14)$$

$$G_1 = \frac{K\omega_1\omega_2^2}{(\omega_1-\omega_2)^2} \quad G_2 = -G_1 \quad G_3 = \frac{K\omega_1\omega_2^2}{(\omega_1-\omega_2)}$$

Using Equations (3-5) and (3-8), \underline{Q}_t of Equation (3-11) becomes

$$\underline{Q}_t = \begin{bmatrix} \frac{2\sigma_d^2}{T_t} & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & \frac{2\sigma_d^2}{T_t} & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad (3-15)$$

The movement of the target's intensity profile, the centroid, is governed by components of these truth model matrices where

$$x_{\text{peak}}(t) = x_d(t) + x_a(t)$$

$$y_{\text{peak}}(t) = y_d(t) + y_a(t) \quad (3-16a)$$

$$x_d(t) = x_t(1)$$

$$x_a(t) = x_t(2) + x_t(3)$$

$$y_d(t) = x_t(5)$$

$$y_a(t) = x_t(6) + x_t(7) \quad (3-16b)$$

Thus, the location of the centroid of the intensity profile can be expressed as

$$\begin{bmatrix} y_t(t) \\ x_{\text{peak}}(t) \\ y_{\text{peak}}(t) \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 1 & 1 \end{bmatrix} \underline{x}_t(t) \quad (3-17)$$

Propagation Equations

Propagation equations describe how the state vector makes the transition from one sample time to another. The solution to Equation (3-9) (5:14) is

$$\underline{x}_t(t_{i+1}) = \underline{\phi}_t(t_{i+1}, t_i) \underline{x}_t(t_i) + \int_{t_i}^{t_{i+1}} \underline{\phi}_t(t_{i+1}, \tau) \underline{G}_t(\tau) \underline{w}_t(\tau) d\tau \quad (3-18)$$

where $\underline{\phi}_t(t, t_i)$ is the solution to the matrix differential equation

$$\dot{\underline{\phi}}_t(t, t_i) = \underline{F}_t \underline{\phi}_t(t, t_i) \quad (3-19a)$$

and initial condition

$$\underline{\phi}_t(t_i, t_i) = \underline{I} \text{ (identity matrix)} \quad (3-19b)$$

The matrix $\underline{\phi}_t(t_{i+1}, t_i)$ is the state transition matrix which describes the truth model state's transition from time t_i to

time t_{i+1} . The truth model plant matrix, \underline{F}_t of Equation (3-14), is a constant matrix, and therefore, the state transition matrix is only a function of the time difference $(t_{i+1}-t_i)$. Therefore, the state transition matrix becomes a constant for a fixed sample time $\Delta t = t_{i+1}-t_i$. The independent channels reflected in the truth model plant matrix result in the state transition matrix being block diagonal with both of the 4-by-4 diagonal blocks equal to

$$\underline{\phi}_{\underline{t}_x}(t_{i+1}, t_i) = \underline{\phi}_{\underline{t}_y}(t_{i+1}, t_i) = \begin{bmatrix} e^{-\Delta t/T_t} & 0 & 0 & 0 \\ 0 & e^{-\omega_1 \Delta t} & 0 & 0 \\ 0 & 0 & e^{-\omega_2 \Delta t} & \Delta t e^{-\omega_2 \Delta t} \\ 0 & 0 & 0 & e^{-\omega_2 \Delta t} \end{bmatrix} \quad (3-20)$$

where $\Delta t =$ constant sampling time $(t_{i+1}-t_i)$. A probabilistic interpretation of the integral term of Equation (3-18) is required to describe the process $\underline{x}_t(t)$. This integral has a zero mean Gaussian distribution. For notational convenience the contribution of the integral is set equal to $\underline{w}_{td}(t_i)$.

$$\underline{w}_{td}(t_i) = \int_{t_i}^{t_{i+1}} \underline{\phi}_t(t_{i+1}, \tau) \underline{G}_t(\tau) \underline{w}_t(\tau) d\tau \quad (3-21)$$

Computing the statistics of $\underline{w}_{td}(t_i)$ (5:15) results in

$$E[\underline{w}_{td}(t_i)] = \underline{0} \quad (3-22)$$

$$E[\underline{w}_{td}(t_i) \underline{w}_{td}^T(t_i)] = \int_{t_i}^{t_{i+1}} \underline{\phi}_t(t_{i+1}, \tau) \underline{G}_t(\tau) \underline{Q}_t(\tau) \underline{G}_t^T(\tau) \underline{\phi}_t^T(t_{i+1}, \tau) d\tau \quad (3-23)$$

$$E[\underline{w}_{td}(t_i) \underline{w}_{td}^T(t_j)] = \underline{0} \quad (t_i \neq t_j) \quad (3-24)$$

The equivalent discrete-time model (5:15) for the above equations is given by Mercier to be

$$\underline{x}_t(t_{i+1}) = \underline{\phi}_t(\Delta t) \underline{x}_t(t_i) + \sqrt{\underline{Q}_{td}} \underline{w}_n(t_i) \quad (3-25)$$

where $\sqrt{\underline{Q}_{td}}$ is the Cholesky square root (13:370) of

$$\underline{Q}_{td} \triangleq \int_{t_i}^{t_{i+1}} \underline{\phi}_t(t_{i+1}, \tau) \underline{G}_t(\tau) \underline{Q}_t(\tau) \underline{G}_t^T(\tau) \underline{\phi}_t^T(t_{i+1}, \tau) d\tau \quad (3-26)$$

and

$$E[\underline{w}_n(t_i)] = \underline{0} \quad (3-27)$$

$$E[\underline{w}_n(t_i) \underline{w}_n^T(t_j)] = \underline{I} \delta_{ij} \quad (3-28)$$

The lower triangular Cholesky square root of \underline{Q}_{td} satisfies the equation

$$\sqrt{\underline{Q}_{td}} \sqrt{\underline{Q}_{td}}^T = \underline{Q}_{td} \quad (3-29)$$

and can be uniquely defined for a given \underline{Q}_{td} .

Measurements

A measurement history of FLIR data frames is used by the Kalman filter to predict the pointing direction for the high energy laser. The output of an arbitrary pixel, say the k - l -th pixel, within the FLIR data frame is the average

IR intensity over that pixel as sensed by a detector, and is described mathematically as

$$z_{kl}(t_i) = \frac{1}{A_p} \int \int_{\text{pixel}} I_{\text{target}}(x, y, x_{\text{peak}}(t_i), y_{\text{peak}}(t_i)) dx dy + v_{kl}(t_i) \quad (3-30a)$$

where

I_{target} = the intensity of the target as a function of the location in the frame and the centroid peak as defined by Equation (1-2)

$z_{kl}(t_i)$ = the output of the k-l-th pixel at a time t_i

A_p = the area of one pixel

(x, y) = coordinates of any point in the k-l-th pixel

$(x_{\text{peak}}(t_i), y_{\text{peak}}(t_i))$ = the center of the Gaussian intensity pattern

$v_{kl}(t_i)$ = the additive noise for the k-l-th pixel corresponding to background and FLIR noises.

in the general case. Using a bivariate Gaussian target intensity profile with circular equal intensity contours as a special case (4:25), the mathematical description becomes

$$z_{kl}(t_i) = \frac{1}{A_p} \int \int_{\text{pixel}} I_{\text{max}} \exp\left[\frac{-1}{2\sigma_g^2} [(x - x_{\text{peak}}(t_i))^2 + (y - y_{\text{peak}}(t_i))^2]\right] dx dy + v_{kl}(t_i) \quad (3-30b)$$

where

I_{max} = the maximum intensity received from target

σ_g^2 = the dispersion of the Gaussian intensity function

This would be the measurement vector for a single Gaussian

hotspot target. For simulation of the multiple hotspot targets of interest for this research, three exponentials of Gaussian form are summed in place of the single Gaussian of Equation (3-30a).

Spatially Correlated Background Noise

The existence of spatial correlations in the background of each FLIR data frame has been documented by Harnly and Jensen (6:14). To discuss the generation of the spatially correlated noise, a numbering system for each pixel of an 8 x 8 input array is adopted (Figure 4). The 8 x 8 FLIR data array is numbered, as done by Harnly and Jensen (6:19) and Singletery (4:21) by pixels from 1 to 64 starting in the upper left-hand corner and proceeding across the rows.

In the 64 x 64 correlation coefficient matrix corresponding to a noise vector with each component associated with a single such pixel, each element relates the noise in that pixel with the noise in another pixel. For this research the spatial correlations are modelled as extending to the first and second nearest pixels. The element in row 1 and column 1 of the correlation coefficient matrix relates the noise in pixel one to itself and is therefore one. Similarly, the entire diagonal of the correlation coefficient matrix is equal to one. The correlation coefficient matrix is symmetric since the correlation r_{ij} of the noise in pixel i with noise of pixel j is the same as that of the noise in

1	2	3	4	5	6	7	8
9	10	11	12	13	14	15	16
17	18	19	20	21	22	23	24
25	26	27	28	29	30	31	32
33	34	35	36	37	38	39	40
41	42	43	44	45	46	47	48
49	50	51	52	53	54	55	56
57	58	59	60	61	62	63	64

Figure 4. FLIR Data Frame Pixel Numbering Scheme (6:19)

pixel j with the noise in pixel i ($r_{ij} = r_{ji}$).

The exponentially decaying and radially symmetric form of the correlation function was used in generating the coefficients of the first and second nearest neighbor correlation matrix, Equation (3-31), was used to generate the coefficient matrix:

$$r_{ij} = \exp(-d_{ij}) \quad (3-31)$$

where d_{ij} = distance in # pixels from pixel i to pixel j . Equation (3-31) implements a correlation distance of one pixel. The fact that nonzero values are computed only for the first and second neighbors results in only the coefficients relating a pixel's noise to its 24 nearest neighbors being nonzero (Figure 5).

$r_{k,k-18} = .0591$	$r_{k,k-17} = .1069$	$r_{k,k-16} = .1353$	$r_{k,k-15} = .1069$	$r_{k,k-14} = .0591$
$r_{k,k-10} = .1069$	$r_{k,k-9} = .2431$	$r_{k,k-8} = .3679$	$r_{k,k-7} = .2431$	$r_{k,k-6} = .1069$
$r_{k,k-2} = .1353$	$r_{k,k-1} = .3679$	$r_{k,k} = 1$	$r_{k,k+1} = .3679$	$r_{k,k+2} = .1353$
$r_{k,k+6} = .1069$	$r_{k,k+7} = .2431$	$r_{k,k+8} = .3679$	$r_{k,k+9} = .2431$	$r_{k,k+10} = .1069$
$r_{k,k+14} = .0591$	$r_{k,k+15} = .1069$	$r_{k,k+16} = .1353$	$r_{k,k+17} = .1069$	$r_{k,k+18} = .0591$

Figure 5. First and Second Nearest Neighbor

In Figure 5, $r_{k,l}$ is the coefficient relating noise components in pixel k to those of pixel l . Of the 25 nonzero values for any row or column, only six of them are distinct; one value of 1 for the correlation of a pixel with itself, four values of .3679 for pixels one pixel away, four values of .2431 for pixels $\sqrt{2}$ pixels away, four values of .1353 for pixels two pixels away, eight values of .1069 for pixels $\sqrt{5}$ pixels away, and four values of .0591 for pixels $\sqrt{8}$ pixels away. The matrix of correlation coefficients becomes

$$\underline{r} = \begin{bmatrix} 1 & r_{1,2} & r_{1,3} & \cdots & r_{1,64} \\ r_{1,2} & 1 & r_{2,3} & \cdots & r_{2,64} \\ r_{1,3} & r_{2,3} & 1 & \cdots & r_{3,64} \\ \cdots & \cdots & \cdots & \cdots & \cdots \\ r_{1,64} & r_{2,64} & r_{3,64} & \cdots & 1 \end{bmatrix}$$

Using the simplified noise covariance matrix of Harnly and Jensen, (6:18), the process for completing the generation of the noise covariance matrix is to premultiply the correlation coefficient matrix by the variance of the background noise.

$$\underline{R} = \sigma_b^2 \underline{r} = \sigma_b^2 \begin{bmatrix} 1 & r_{1,2} & r_{1,3} & \cdots & r_{1,64} \\ \cdots & \cdots & \cdots & \cdots & \cdots \\ \cdots & \cdots & \cdots & \cdots & \cdots \\ r_{1,64} & r_{2,64} & r_{3,64} & \cdots & 1 \end{bmatrix}$$

Once the correlation matrix, \underline{R} is known, specific spatially correlated realizations of the 64 x 1 noise vector, $\underline{v}(t_i)$ can be computed by using a Cholesky square root decomposition of \underline{R} and a zero mean unit-variance independent Gaussian noise generator (see Appendix E). The noise vector realization will be added to the 8 x 8 input array. This noise vector is created by

$$\underline{v}(t_i) = \sqrt{\underline{R}} \underline{v}'(t_i) \quad (3-32)$$

where

$\underline{v}'(t_i)$ = 64 dimensional white Gaussian vector; each component zero mean, unit variance, and independent of other components (see Appendix E)

$\sqrt{\underline{R}}$ = Cholesky square root

The Cholesky square root decomposition (Chapter 7 reference 13) produces a lower triangular matrix such that

$$\sqrt{\underline{R}} \sqrt{\underline{R}}^T = \underline{R} \quad (3-33)$$

By using this formulation of the noise vector, Equation (3-32), the covariance of $\underline{y}(t_i)$ is shown to be equal to the correlation matrix.

$$\begin{aligned}
 E[\underline{y}(t_i)\underline{y}^T(t_j)] &= E[\sqrt{\underline{R}} \underline{v}'(t_i)\underline{v}'^T(t_j) \sqrt{\underline{R}}^T] \\
 &= \sqrt{\underline{R}} E[\underline{v}'(t_i)\underline{v}'^T(t_j)] \sqrt{\underline{R}}^T \\
 &= \sqrt{\underline{R}} \underline{I} \sqrt{\underline{R}}^T \delta_{ij} \\
 &= \underline{R} \delta_{ij}
 \end{aligned}
 \tag{3-34}$$

Summary of Truth Model

This chapter presented the mathematical models used to account for target dynamics, atmospheric jitter effects, and the background and FLIR noises. These models described the translational position changes of the target's intensity distribution resulting from any of these reasons. The mathematical models were then summarized by transforming them into state space notation. Equation (3-25) showed how the truth model state space states are propagated forward in time while still accounting for the stochastic nature of the problem. Information on the computer creation of the measurement data for the computer simulation was also provided along with the model for spatial correlations of background noise.

IV. Extended Kalman Filter

Introduction

The previous chapter presented the truth model which is the best representation of the environment from which the measurement vector $\underline{z}(t_i)$ is generated. An extended Kalman filter is used to process these measurement vectors to provide an estimate of the true target centroid location for the next sample time (for use by the controller) as well as of current state vectors needed for centering in the intensity image processing. A four-state extended Kalman filter model which accounts for time-corrupted dynamics and the bandwidth characteristics of the atmospheric jitter, as developed by Mercier, was used for this research. A wide variety of targets may be represented with this model by choosing appropriate noise strengths and correlation times.

Target Dynamics and Atmospheric Jitter Filter Models

The target dynamics and the atmospheric jitter are modelled as stationary, first order Gauss-Markov processes. These processes are generated as the outputs of first-order lags driven by white Gaussian noise (5:19). The differential equation which describes any of these modelled states is

$$\dot{\mathbf{x}}_f(t) = \frac{-1}{T_f} \mathbf{x}_f(t) + \mathbf{w}_f(t) \quad (4-1)$$

where

$$E[w_f(t)] = 0 \quad (4-2)$$

$$E[w_f(t)w_f(t+\tau)] = \frac{2\sigma_f^2}{T_f} \delta(\tau) \quad (4-3)$$

and

T_f = correlation time

$w_f(t)$ = white Gaussian noise process

σ_f = root mean squared value of x

The extended Kalman filter uses this stationary, first order, Gauss-Markov process to model the target dynamics and the atmospheric jitter in the x and y directions of the FLIR image plane. The stochastic differential equation model for each state upon which the filter is based is Equation (4-1). This is the same structure as Equations (3-2) and (3-3) except that a reduced-order model is used for atmospherics.

State Space Model

The four filter states will now be put into state space notation. The state vector differential equation which describes the four filter states $(x_d \ x_a \ y_d \ y_a)^T$, is

$$\dot{\underline{x}}_f(t) = \underline{F}_f \underline{x}_f(t) + \underline{w}_f(t) \quad (4-4)$$

where

\underline{F}_f = filter plant matrix

$\underline{x}_f(t)$ = filter state vector

$\underline{w}_f(t)$ = input white Gaussian noise vector

Using the information from the previous section Equation (4-4) becomes

$$\dot{\underline{x}}_f(t) = \begin{bmatrix} \frac{-1}{T_{df}} & 0 & 0 & 0 \\ 0 & \frac{-1}{T_{af}} & 0 & 0 \\ 0 & 0 & \frac{-1}{T_{df}} & 0 \\ 0 & 0 & 0 & \frac{-1}{T_{af}} \end{bmatrix} \underline{x}_f(t) + \underline{w}_f(t) \quad (4-5)$$

where

T_{df} = correlation time assumed for target dynamics

T_{af} = correlation time assumed for atmospheric jitter

$$E(\underline{w}_f(t)) = \underline{0} \quad (4-6)$$

$$E(\underline{w}_f(t) \underline{w}_f^T(t+\tau)) = \underline{Q}_f \delta(\tau) \quad (4-7)$$

and

$$\underline{Q}_f = \begin{bmatrix} \frac{2\sigma_{df}^2}{T_{df}} & 0 & 0 & 0 \\ 0 & \frac{2\sigma_{af}^2}{T_{af}} & 0 & 0 \\ 0 & 0 & \frac{2\sigma_{df}^2}{T_{df}} & 0 \\ 0 & 0 & 0 & \frac{2\sigma_{af}^2}{T_{af}} \end{bmatrix} \quad (4-8)$$

σ_{df}^2 = assumed target dynamics noise variance

σ_{af}^2 = assumed atmospheric jitter noise variance

State Propagation

The extended Kalman filter must propagate its state estimate vector and conditional covariance matrix from one sample time to the next. The extended Kalman filter model state equations are linear in this application, and so the standard Kalman filter propagation equations can be used to propagate the filter states between sample times. These standard propagation equations are

$$\hat{\underline{x}}(t_{i+1}^-) = \underline{\phi}_f(t_{i+1}, t_i) \hat{\underline{x}}(t_i^+) \quad (4-9)$$

$$\begin{aligned} \underline{P}(t_{i+1}^-) = & \underline{\phi}_f(t_{i+1}, t_i) \underline{P}(t_i^+) \underline{\phi}_f^T(t_{i+1}, t_i) + \\ & \int_{t_i}^{t_{i+1}} \underline{\phi}_f(t_{i+1}, \tau) \underline{Q}_f \underline{\phi}_f^T(t_{i+1}, \tau) d\tau \end{aligned} \quad (4-10)$$

where

$\underline{\phi}_f(t_{i+1}, t_i)$ = filter state transition matrix

$\underline{P}(t_i^+)$ = conditional state covariance matrix from measurement update equation at time t_i

$\underline{P}(t_{i+1}^-)$ = conditional state covariance matrix propagated from time t_i to t_{i+1}

\underline{Q}_f = noise covariance kernel descriptor given in Equation (4-8)

The filter's state transition matrix $\underline{\phi}_f(t_{i+1}, t_i)$ must satisfy the differential equation

$$\dot{\underline{\phi}}_f(t, t_i) = \underline{F}_f \underline{\phi}_f(t, t_i) \quad (4-11)$$

over the interval (t_i, t_{i+1}) , subject to the initial condition

$$\underline{\phi}_f(t_i, t_i) = \underline{I} \text{ (identity matrix)} \quad (4-12)$$

The time-invariant plant matrix, \underline{F}_f , and fixed sample period result in a constant state transition matrix, $\underline{\phi}_f(t_{i+1}, t_i)$, for any given sample period:

$$\underline{\phi}_f(t_{i+1}, t_i) = e^{\underline{F}(t_{i+1}-t_i)} = e^{\underline{F}\Delta t}$$

$$= \begin{bmatrix} e^{-\Delta t/T_{df}} & 0 & 0 & 0 \\ 0 & e^{-\Delta t/T_{af}} & 0 & 0 \\ 0 & 0 & e^{-\Delta t/T_{df}} & 0 \\ 0 & 0 & 0 & e^{-\Delta t/T_{af}} \end{bmatrix} \quad (4-13)$$

where Δt is the sample period, $\Delta t = t_{i+1} - t_i$.

The solution to the integral term of Equation (4-10) becomes

$$\underline{Q}_D = \begin{bmatrix} \sigma_{df}^2 (1 - e^{-2\Delta t/T_{df}}) & 0 & 0 & 0 \\ 0 & \sigma_{af}^2 (1 - e^{-2\Delta t/T_{af}}) & 0 & 0 \\ 0 & 0 & \sigma_{df}^2 (1 - e^{-2\Delta t/T_{df}}) & 0 \\ 0 & 0 & 0 & \sigma_{af}^2 (1 - e^{-2\Delta t/T_{af}}) \end{bmatrix} \quad (4-14)$$

The matrix of Equation (4-14) is constant for a given sampling time Δt , due to system time invariance and noise stationarity. The values of σ_{df}^2 and σ_{af}^2 of the \underline{Q}_f matrix of Equation (4-8)

are determined during an off-line tuning process. This off-line tuning produces the values which optimize tracking performance.

In summary, the estimated state vector and the conditional covariance matrix propagation equations are

$$\hat{\underline{x}}(t_{i+1}^-) = \begin{bmatrix} e^{-\Delta t/T_{df}} & 0 & 0 & 0 \\ 0 & e^{-\Delta t/T_{af}} & 0 & 0 \\ 0 & 0 & e^{-\Delta t/T_{df}} & 0 \\ 0 & 0 & 0 & e^{-\Delta t/T_{af}} \end{bmatrix} \hat{\underline{x}}(t_i^+) \quad (4-15)$$

$$\underline{P}(t_{i+1}^-) = \begin{bmatrix} e^{-\Delta t/T_{df}} & 0 & 0 & 0 \\ 0 & e^{-\Delta t/T_{af}} & 0 & 0 \\ 0 & 0 & e^{-\Delta t/T_{df}} & 0 \\ 0 & 0 & 0 & e^{-\Delta t/T_{af}} \end{bmatrix} \underline{P}(t_i^+)$$

$$\cdot \begin{bmatrix} e^{-\Delta t/T_{df}} & 0 & 0 & 0 \\ 0 & e^{-\Delta t/T_{af}} & 0 & 0 \\ 0 & 0 & e^{-\Delta t/T_{df}} & 0 \\ 0 & 0 & 0 & e^{-\Delta t/T_{af}} \end{bmatrix} +$$

$$\begin{bmatrix} \sigma_{df}^2(1-e^{-2\Delta t/T_{df}}) & 0 & 0 & 0 \\ 0 & \sigma_{af}^2(1-e^{-2\Delta t/T_{af}}) & 0 & 0 \\ 0 & 0 & \sigma_{df}^2(1-e^{-2\Delta t/T_{df}}) & 0 \\ 0 & 0 & 0 & \sigma_{af}^2(1-e^{-2\Delta t/T_{af}}) \end{bmatrix} \quad (4-16)$$

Equations (4-15) and (4-16) propagate the four filter states between sample times. Once the predicted states for the next sample time are calculated, the estimates of the target's position $x_d(t_{i+1}^-)$ and $y_d(t_{i+1}^-)$, are fed to a feedback controller. The controller positions the FLIR to be centered on this estimated target location by that next sample time t_{i+1} . In view of Equation (3-16), the filter expects the apparent target's intensity function to be offset from the center of that field-of-view by the estimated jitter effects also calculated by Equation (4-15).

Measurement Update Equations

Equation (3-30) can be rewritten in the general form

$$z_{kl}(t_i) = h_{kl}(\underline{x}(t_i), t_i) + v_{kl}(t_i) \quad (4-17)$$

where $h_{kl}(\underline{x}(t_i), t_i)$ is a nonlinear function of the states at sample time t_i . Equation (4-17) represents each pixel's information as a nonlinear function of the states plus additive corrupting noise, $v_{kl}(t_i)$. Once the Kalman filter's

state vector and covariance matrix are propagated to the next sample time, the filter uses this propagated state estimate along with the information contained within each of the 64 pixels represented by Equation (4-17), to compute an updated estimate of the underlying target centroid location. To process the information contained within the measurement vector, the extended Kalman filter was used, since it can handle the nonlinearities of the measurement equation, Equation (4-17). Moreover, it is less computationally burdensome than other nonlinear filters, and computation time is of extreme importance in this application.

In the process of generating the appropriate filter gain, an extended Kalman filter linearizes the measurement equation about the most recent estimate of the states, $\hat{\underline{x}}(t_i^-)$. The inverse covariance form (13:257) of the extended Kalman filter measurement update equations is used to eliminate the need for the inversion of a 64 x 64 matrix for every update (5:26). This 64 x 64 inversion would be required during the calculation of the Kalman filter gain in the usual form of the update Equations (13:233), i.e., $\underline{K} = \underline{P}^- \underline{H}^T (\underline{H} \underline{P}^- \underline{H}^T + \underline{R})^{-1}$, because of the 64 scalar measurements. The extended Kalman filter update equations in inverse covariance form are

$$\underline{P}^{-1}(t_i^+) = \underline{P}^{-1}(t_i^-) + \underline{H}^T(t_i) \underline{R}^{-1}(t_i) \underline{H}(t_i) \quad (4-18)$$

$$\underline{P}(t_i^+) = [\underline{P}^{-1}(t_i^+)]^{-1} \quad (4-19)$$

$$\underline{K}(t_i) = \underline{P}(t_i^+) \underline{H}^T(t_i) \underline{R}^{-1}(t_i) \quad (4-20)$$

$$\hat{\underline{x}}(t_i^+) = \hat{\underline{x}}(t_i^-) + \underline{K}(t_i) [\underline{z}(t_i) - \underline{h}(\hat{\underline{x}}(t_i^-), t_i)] \quad (4-21)$$

where

$$\underline{H}(t_i) = \frac{\partial \underline{h}(\hat{\underline{x}}(t_i^-), t_i)}{\partial \underline{x}} = \text{linearized function of intensity measurements (see Appendix F)} \quad (4-22)$$

$\underline{P}(t_i^-)$ = propagated conditional covariance matrix before measurement incorporation at time t_i

$\hat{\underline{x}}(t_i^-)$ = propagated state estimate vector of filter before measurement incorporation at time t_i

$\underline{K}(t_i)$ = Kalman filter gain

$\underline{h}(\hat{\underline{x}}(t_i^-), t_i)$ = nonlinear function of intensity measurements at time t_i , as function of filter state estimates $\hat{\underline{x}}(t_i^-)$

$\underline{z}(t_i)$ = actual realization of measurement vector

This formulation of the extended Kalman filter update equations requires only two 4×4 inverses, of the $\underline{P}(t_i^-)$ matrix and the $\underline{P}^{-1}(t_i^+)$, and therefore eases the computational burden of the algorithm substantially. The inversion of the $\underline{R}(t_i)$ matrix is accomplished only once, potentially offline, and the result of that inversion, $\underline{R}^{-1}(t_i)$, is stored for use in Equation (4-18). Moreover, in the spatially uncorrelated pixel noise case, $\underline{R}^{-1}(t_i)$ is of the form $(1/R)\underline{I}$.

In this research, the nonlinear \underline{h} function and its derivatives with respect to the filter states are derived using the FFT, phase shifting and smoothing techniques dis-

cussed in Chapter II. The structure of this algorithm is shown in Figure 1.

In summary, the inverse covariance form of the extended Kalman filter measurement update equations were used in this research to ease the computational burden. Equations (4-18) through (4-21) present the equations implemented in the computer simulation.

Summary of the Extended Kalman Filter Equations

This section summarizes the propagation and update equations used for this research

Propagation Equations

$$\hat{\underline{x}}(t_i^-) = \underline{\Phi}_f \hat{\underline{x}}(t_{i-1}^+) \quad (4-23)$$

$$\underline{P}(t_i^-) = \underline{\Phi}_f \underline{P}(t_{i-1}^+) \underline{\Phi}_f^T + \underline{Q}_D \quad (4-24)$$

where

$$\underline{\Phi}_f = \begin{bmatrix} e^{-\Delta t/T_{df}} & 0 & 0 & 0 \\ 0 & e^{-\Delta t/T_{af}} & 0 & 0 \\ 0 & 0 & e^{-\Delta t/T_{df}} & 0 \\ 0 & 0 & 0 & e^{-\Delta t/T_{af}} \end{bmatrix} \quad (4-25)$$

and where

$$\underline{Q}_D = \begin{bmatrix} \sigma_{df}^2 (1-e^{-2\Delta t/T_{df}}) & 0 & 0 & 0 \\ 0 & \sigma_{df}^2 (1-e^{-2\Delta t/T_{af}}) & 0 & 0 \\ 0 & 0 & \sigma_{df}^2 (1-e^{-2\Delta t/T_{df}}) & 0 \\ 0 & 0 & 0 & \sigma_{df}^2 (1-e^{-2\Delta t/T_{af}}) \end{bmatrix} \quad (4-26)$$

Estimate of states as modified by controller action:

$$\hat{\underline{x}}'(t_i^-) = \begin{bmatrix} 0 \\ \hat{x}_a(t_i^-) \\ 0 \\ \hat{y}_a(t_i^-) \end{bmatrix} \quad (4-27)$$

Update Equations

$$\underline{P}^{-1}(t_i^+) = \underline{P}^{-1}(t_i^-) + \underline{H}^T(t_i) \underline{R}^{-1}(t_i) \underline{H}(t_i) \quad (4-28)$$

$$\underline{P}(t_i^+) = [\underline{P}^{-1}(t_i^+)]^{-1} \quad (4-29)$$

$$\underline{K}(t_i) = \underline{P}(t_i^+) \underline{H}^T(t_i) \underline{R}^{-1}(t_i) \quad (4-30)$$

$$\hat{\underline{x}}(t_i^+) = \hat{\underline{x}}'(t_i^-) + \underline{K}(t_i) [\underline{z}(t_i) - \underline{h}(\hat{\underline{x}}'(t_i^-), t_i)] \quad (4-31)$$

V. Correlator-Kalman Filter Tracker

Introduction

The Kalman filter operating upon the raw digitized image has been shown to perform well in comparison to standard correlation trackers (5;6). In these studies, the filter had valid apriori information about the analytic form of the intensity function, $h(\hat{x}(t_i), t_i)$. The performance of the Kalman filter operating upon the raw digitized data versus a correlator should be less beneficial to the filter without such apriori intensity function information. It is also computationally easier to implement a correlation algorithm than to implement a high measurement dimension extended Kalman filter.

This chapter presents an alternate tracking concept which is a hybrid in that it uses both correlation and Kalman filtering. A correlator is first used to generate position estimates for the target within a noise-corrupted frame of data. The correlator uses the estimated intensity function, $h(\hat{x}(t_i), t_i)$, generated via the data processing algorithm of Chapter II, as its template. This is different from current algorithms which just use previous raw data as a template. This modification to the standard correlation algorithm is expected to enhance performance. The standard correlation algorithm does not exploit any knowledge of the target's dynamics or any knowledge of those disturbances which could cause apparent translational intensity function offsets.

The improved correlation algorithm developed for this research positions the template with the benefit of $\hat{x}(t_{i+1})$ which does exploit such knowledge. To account for correlation errors, the position estimates of the correlator are processed by a linear Kalman filter to produce better position estimates.

Section one of this chapter provides information on how the correlation algorithm was implemented. The next section statistically characterizes the errors in the position estimates of this implementation of the correlation algorithm. The last section of this chapter develops the linear Kalman filter which processes the correlator's position estimates.

Correlator Implementation

This section presents the implementation of the correlation algorithm used to provide position "measurements" to the Kalman filter. The correlation routine, written for this research, computes the cross correlation of a template, the result of the data processing of Chapter II, and the noise-corrupted FLIR data frame. The FFT is used to compute the cross correlation (8:557) as shown below.

$$F[\underline{g}(x,y)] = \underline{G}(f_x, f_y) \quad (5-1)$$

$$F[\underline{l}(x,y)] = \underline{L}(f_x, f_y) \quad (5-2)$$

$$F[\underline{g}(x,y) * \underline{l}(x,y)] = \underline{G}(f_x, f_y) \cdot \underline{L}^*(f_x, f_y) \quad (5-3)$$

where

$g(x,y) * \underline{l}(x,y)$ = cross correlation of the two-dimensional spatial sequences $\underline{g}(x,y)$ and $\underline{l}(x,y)$

$\underline{L}^*(f_x, f_y)$ = complex conjugate of the Fourier transform of the sequence $\underline{l}(x,y)$

Taking the inverse transform of Equation (5-3) yields the cross correlation of the two-dimensional sequences $\underline{g}(x,y)$ and $\underline{l}(x,y)$:

$$\underline{R}(x,y) = \underline{g}(x,y) * \underline{l}(x,y) = F^{-1}[\underline{G}(f_x, f_y) \cdot \underline{L}^*(f_x, f_y)] \quad (5-4)$$

where $\underline{R}(x,y)$ is the result of the correlation.

To show how the position estimates are obtained from this algorithm, a simple two-dimensional Gaussian array is examined. Let $\underline{l}(x,y)$ represent the two-dimensional array which contains the template, which for this example is a perfect target replica and is a centered Gaussian function with $\sigma^2 = 2$ pixels within the two-dimensional array. Figure 6 is an example of a 24 x 24 pixel array with the template's intensity being represented by a gray-scale (see Subroutine Display Appendix H). Each dash around the perimeter of the field-of-view represents one pixel in Figure 6. The use of the 24 x 24 pixel array allows the 8 x 8 pixel tracking window to be padded by 8 rows and 8 columns of zeros or data for the computation of FFTs.

Similarly, let $\underline{g}(x,y)$ represent the two-dimensional array of noise-corrupted data, which contains the target's

offset intensity function. Figure 7 is an example of a 24 x 24 pixel array which is slightly noise corrupted. The target's single Gaussian intensity pattern is offset by one pixel in the horizontal direction from the center of the 24 x 24 pixel array. A gray scale representation of the result of the cross correlation, $R(x,y)$ is shown in Figure 8.

The expected result of correlating a Gaussian with a Gaussian is a Gaussian whose location within the resulting matrix, $R(x,y)$, indicates the relative pixel position offset between the template and the target. The two-dimensional array $R(x,y)$ is symmetric in the vertical direction which indicates no offset there. In the horizontal direction a one pixel circular shift to the left would restore symmetry. That is, if all of the columns of Figure 8 were shifted one column to the left and the leftmost column shifted into the rightmost column, horizontal symmetry would be restored. Obviously the information that the target is one pixel horizontally offset from the center of the two-dimensional noise-corrupted data array is contained in the result of the cross correlation, $R(x,y)$. The fact that the two-dimensional Fourier transform assumes that this two-dimensional sequence is one period in each direction of an infinitely periodic sequence explains the use of the circular shift. Inherent in the use of the FFT to derive $R(x,y)$ is the assumption that the next pixel to the left of any pixel in column one

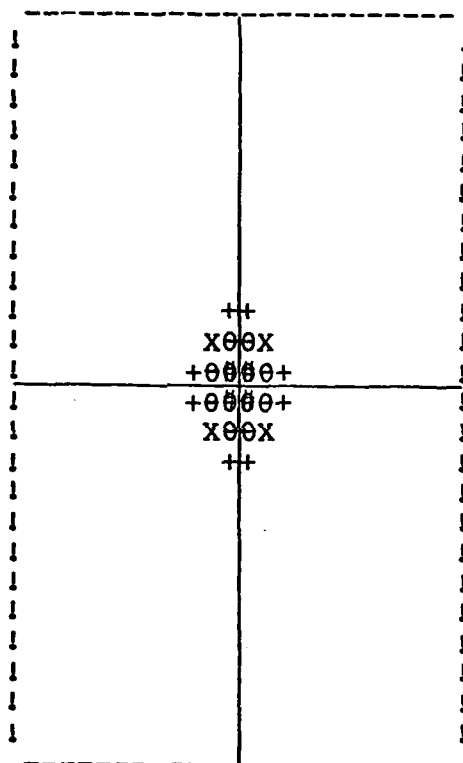


Figure 6. Centered Single Gaussian Template

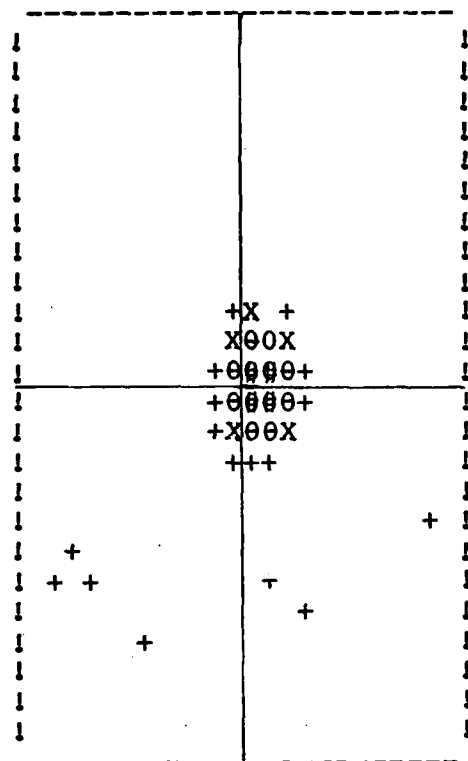


Figure 7. Noise Corrupted Data Array

!0000X+	X0!
!0000X+	+X0!
!000X+	+X!
!XXX+	+!
!	!
!	!
!	!
!	!
!	!
!	!
!	!
!	!
!	!
!	!
!	!
!	!
!++	!
!XX++	+!
!000X+	+X!
!0000X	+0!

Figure 8. Result of Cross Correlation of Data and Template

is equal to the corresponding pixel in column 24. Using this fact to change the representation of the result of the cross correlation, the magnitudes of the pixels intensities of quadrant one are switched with those of quadrant four. Similarly, quadrant two's pixels are swapped with quadrant three's. The result of the quadrant swapping as a representation of the correlation output matrix, $R(x,y)$, where the relative position offset between the template and the target is now represented by an offset of the resulting Gaussian's maximum from the center of the sequence. Figure 9 provides a gray scale representation of the result of the cross correlation, $R(x,y)$, once the quadrants are swapped. Figure 8 corresponds to the convention of defining the origin for the correlation as corresponding to the origins of the original two figures. This means that the two figures' origins are initially superimposed to create the first correlation data point. The correlation information corresponding to the four pixels which surround the center of the fields-of-view of the original figures is contained in the four corner pixels in the correlation matrix. The convention on the definition of origins attained by "swapping" is where the center of the 24 x 24 correlation matrix corresponds to the correlations of the centers of the two original figures.

By comparing the original Gaussian template and the noise-corrupted data with the output of the cross correlation

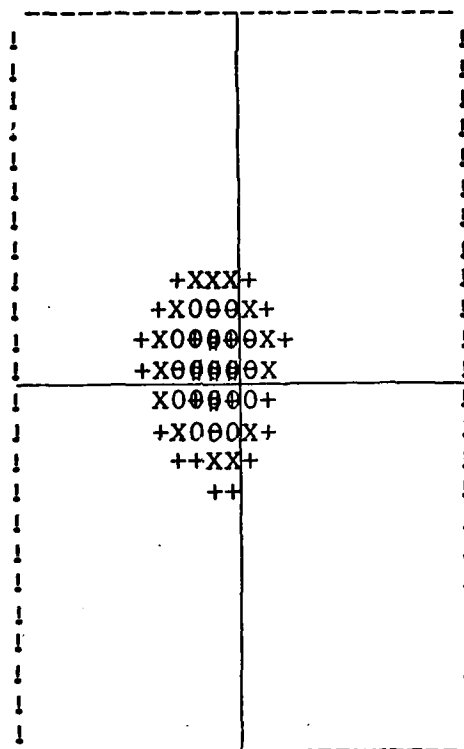


Figure 9. Diagonal Quadrant Swap of Cross Correlation

given in Figure 9, a spreading of the function is observed. The noise has also induced some asymmetries in the sequence $R(x,y)$. The magnitudes of the components of the sequence $R(x,y)$, are a measure of the degree of resemblance between the template and the data sequences. If the magnitude of an element of the sequence $R(x,y)$ is less than some preset fraction of the maximum value of any element in that sequence, then that element is considered to contain poor correlation information and can be set equal to zero. The result is that such elements will have no effect on the computed offset between the template and the target. Thresholding is often done to suppress lower peaks in the result of the correlations. Figure 10 shows the result of setting this fraction to .5 for the sequence of Figure 9.

Once the threshold has smoothed the result of the cross correlation, a peak detector is usually used to find where the maximum resemblance of the two sequences occurs. Instead of a peak detector, a centroid summation was used to find the center of mass of the two-dimensional cross correlation sequence, $R(x,y)$. The center of mass of the thresholded correlation is assumed to be good indication of the peak location. In either direction, horizontal or vertical, the centroid summation is defined by

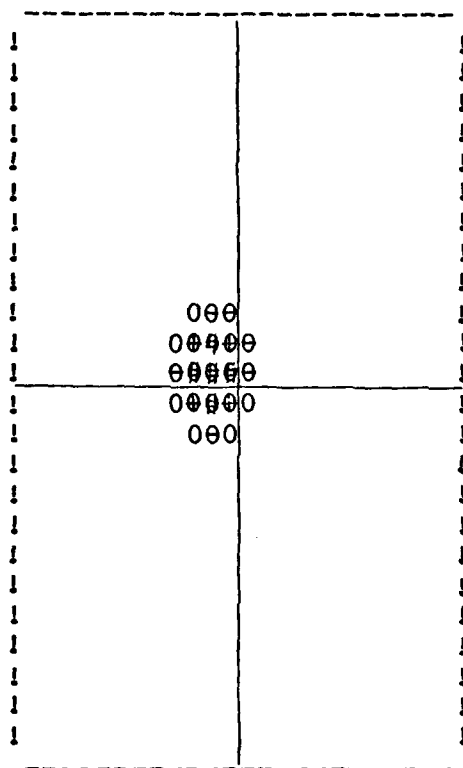


Figure 10. Result of Thresholding of .5

$$C = \frac{\sum_{i=1}^N i \cdot \text{Amp}_i}{\sum_{i=1}^N \text{Amp}_i} \quad (5-5)$$

where i is the horizontal or vertical coordinate of a given pixel, and Amp_i is the amplitude value for that pixel, and N is the total number of pixels in the array. For the horizontal direction, the horizontal coordinate's of all the elements of $R(x,y)$ would be multiplied by the amplitudes of the respective elements and the products would be summed. The resulting summation, the numerator of Equation (5-5), would then be divided by the sum of all the amplitudes. Equation (5-5) is implemented in both directions providing a position estimate of the offset of the target from the center of the data frame.

Correlator Error Statistics

This section statistically characterizes the errors in the position estimates of the correlation algorithm presented in the previous section. These position estimates will be the measurements provided to a Kalman filter which will generate a better estimate of the target's position. The two-dimensional discrete-time measurement vector, $\underline{z}_C(t_i)$, is a linear combination of the variables of interest, the target intensity function's true position, but corrupted by an uncertain measurement disturbance $\underline{v}_C(t_i)$ also of dimension two.

$$\underline{z}_c(t_i) = \underline{H}_c \underline{x}_c(t_i) + \underline{v}_c(t_i) \quad (5-6)$$

where

$$\underline{z}_c(t_i) = \begin{bmatrix} x_{dc} \\ y_{dc} \end{bmatrix} = \text{the estimated x and y coordinates by the correlation/centroid algorithm}$$

$$\underline{H}_c = \begin{bmatrix} 1100 \\ 0011 \end{bmatrix} = \text{the linear combination of state variables which contribute to the respective measurement elements}$$

$$\underline{x}_c = \begin{bmatrix} x_d \\ x_a \\ y_d \\ y_a \end{bmatrix} = \text{the state vector}$$

$$\underline{v}_c(t_i) = \text{additive noise corruption, assumed to be white, and Gaussian, with statistics to be determined}$$

The additive noise corruption vector, $\underline{v}_c(t_i)$ of the measurement model of Equation (5-6), must account for the statistical effects of the errors in the correlator/centroid position estimates.

Software was developed to test the correlator/centroid algorithm's position estimates repeatedly, and histograms of the resulting error were generated. Figure 11 contains examples of the error histograms produced for a target offset by .3 pixels from the template in the horizontal direction only. The errors could be modelled as Gaussian random variables with appropriate means and variances. The values needed to describe the error's mean or variance would be a function of the template-target separation, the threshold level used by the centroid and even the variance of the

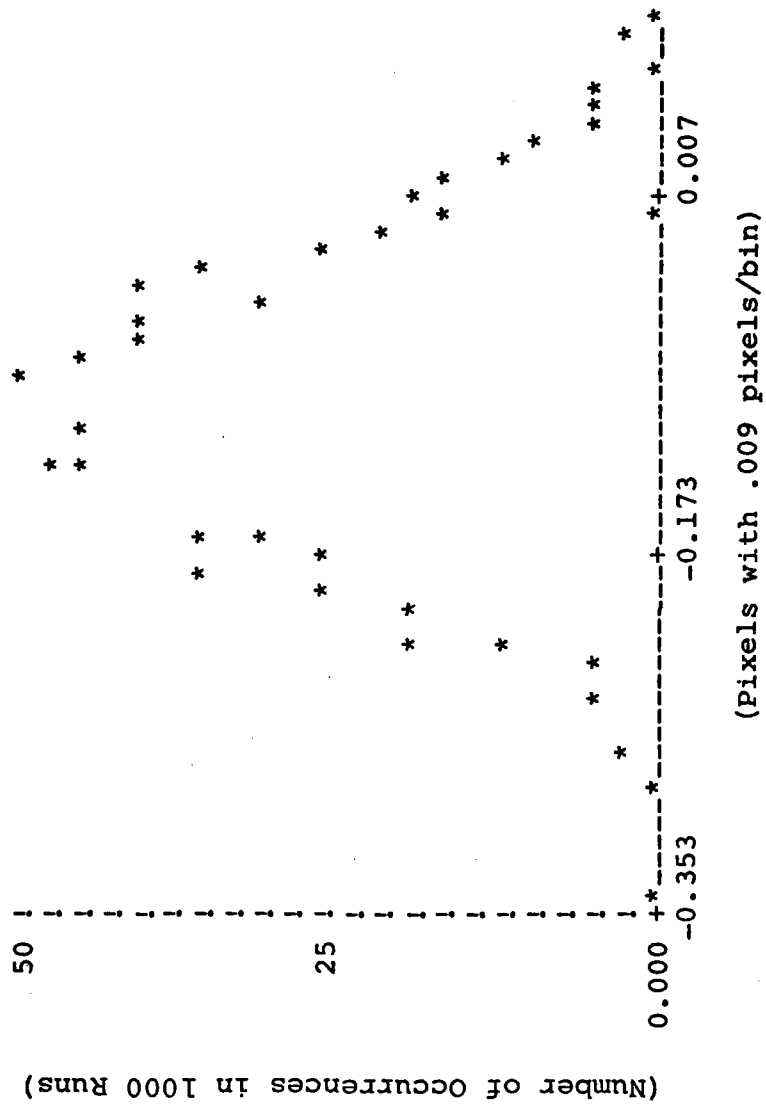


Figure 11a. Histogram of Error in Horizontal Position Estimate

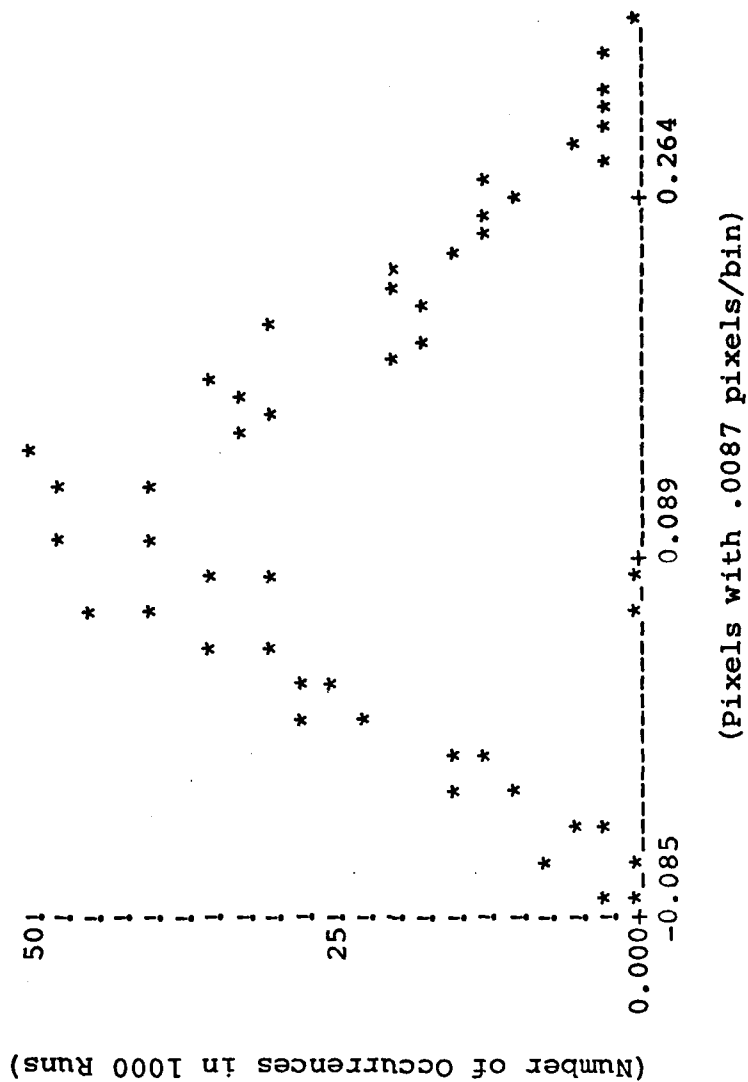


Figure 11b. Histogram of Error in Vertical Position Estimate

background noise. For this research a value for the threshold of .5 and a target-template separation of .15 pixels were chosen to establish error statistics. Other values which were considered for the threshold were .1, .2, .25, .75, and even .90. The value of .5 was chosen since it produced acceptable results for the signal-to-noise ratios of interest. Error data for other choices of thresholds will be provided in the next chapter. At the sampling rate of 30Hz, for the trajectories being simulated in this research, a propagation error of not more than .15 pixels was expected. Background noise was allowed to vary over the full range of signal-to-noise ratios of 10 to 20. The result was a mean error of approximately $-.080$ pixels and a variance of $.00363$ pixels² in the horizontal direction. The error in the vertical direction has a mean of $.116$ pixel with a variance of $.00598$ pixels². These values can now be used to describe statistically the errors in the correlator/centroid position estimates. This characterization is needed for the measurement model of Equation (5-6).

The difference in the vertical and horizontal errors above is because of the locations of the three Gaussians of the target intensity profile. If the center of the 8×8 pixel tracking window is located at coordinates $(0,0)$ then the Gaussians would be located at $(0,-2.667)$, $(-2,1.333)$, and $(+2,1.333)$. This placement forces the center of mass of

the intensity profile to coordinates $(0,0)$, but the resulting intensity pattern is not radially symmetric about $(0,0)$.

Kalman Filter Tracker

The mathematical models for target dynamics and atmospheric jitter which were developed in Chapter IV are also used in the Kalman filter which processes the correlator's intensity function position estimates. These models accounted for time correlated dynamics and the bandwidth characteristics of the atmospheric jitter. The standard Kalman filter propagation equations, as given by Equations (4-23) through (4-26), are also used by this Kalman filter. The difference in the Kalman filter used in this alternative tracker is that it processes a two-dimensional measurement vector of intensity function position estimates, whereas the previous filter processed 64 intensity measurements. The measurement equation for the new filter was given in Equation (5-6). The low dimensionality of the measurement vector eliminates the need and in fact the applicability of the inverse covariance form of the Kalman filter update equations. The correlator/centroid intensity function's position estimates, which constitute the two-dimensional measurement vector, are linear combinations of the Kalman filter states, as seen in Equation (5-6). The linear filter measurement update equations used are given in Equations (5-7) through (5-9).

$$K(t_i) = P(t_i^-) H^T(t_i) [H(t_i) P(t_i^-) H^T(t_i) + R(t_i)]^{-1} \quad (5-7)$$

$$\hat{x}(t_i^+) = \hat{x}(t_i^-) + K(t_i) [z(t_i) - H(t_i) \hat{x}(t_i^-)] \quad (5-8)$$

$$P(t_i^+) = P(t_i^-) - K(t_i) H(t_i) P(t_i^-) \quad (5-9)$$

The values of $P(t_i^-)$ and $\hat{x}(t_i^-)$ are obtained from the propagation equations and the measurement uncertainty covariance matrix, $R(t_i)$, is assumed diagonal with the values determined as explained in the previous section. The diagonal nature of $R(t_i)$ assumes that the correlation position estimate uncertainty in one direction is independent of the uncertainty in the position estimate in the other direction. Since the errors are a function of SNR and threshold level, this independence assumption is subject to later revision. Direct computation of the off-diagonal elements of $R(t_i)$ could verify or invalidate the assumption of independence of the errors in the position estimates.

In summary, this chapter developed an alternate tracking algorithm which uses a correlation algorithm to provide intensity function position estimates as a measurement vector to a Kalman filter. This algorithm is different from standard correlation trackers in that it uses the model of target dynamics from the Kalman filter to position the template, thresholding to remove false peaks, on-line derived template shape, and correlator position estimate enhancement via a Kalman filter. The Kalman filter uses internal models to separate what

translational motion of the intensity function resulted from target dynamics and what resulted from atmospheric jitter. The results from this tracking algorithm and the algorithm of Figure 1 are given in the next chapter.

VI. Performance Analysis

Introduction

This chapter presents the results from the testing of the tracking algorithms developed in the previous chapters. The first section of this chapter derives figures of merit which provide a means to evaluate the accuracy in the derivation of the intensity functions contained in Chapter II. This accuracy is ultimately only important in its impact on tracking ability. The sensitivity of tracking performance to the accuracy of the derived intensity functions will be shown as well. The tracking ability performance criteria are presented in the second section of this chapter. The third section discusses those variable parameters which the computer simulation allows the input to change for sensitivity analysis. The errors in the derivation of the intensity functions and the tracking errors are plotted as mean \pm one sigma (standard deviation) errors in the next section. The final section of this chapter condenses the results of this research into tables. These tables cross reference variations in the parameters which control the Kalman filter and the pattern recognition process to tracking and intensity function derivation errors. Important trends and sensitivities are revealed in these tables. The statistical information of this chapter was generated using Monte Carlo techniques (13:329), see Appendix G.

Derivation of Intensity Functions

The accuracy of the on-line derivation of the intensity functions (see Chapter II) is actually of importance here only since it affects tracking ability. To make some reasonable judgement on how good a representation of $\underline{h}(\hat{x}(t_i), t_i)$ and $\underline{H}(\hat{x}(t_i), t_i)$ has been derived, a simple figure of merit is developed in this section.

At each frame the truth model provides information on the location of the centroid of the true target's intensity functions. The data processing of Chapter II derives on-line estimates of these intensity functions. At each frame the difference between the true target intensity functions:

1. the nonlinear intensity function, \underline{h}_t
2. the derivative of \underline{h}_t with respect to a change in either horizontal state, x_d or x_a , \underline{H}_{xt}
3. the derivative of \underline{h}_t with respect to a change in either vertical state, y_d or y_a , \underline{H}_{yt}

and the estimated intensity functions, $\hat{\underline{h}}$, $\hat{\underline{H}}_x$, and $\hat{\underline{H}}_y$, respectively, are computed pixel by pixel.

As the simulation progresses, at each frame i two 8×8 arrays are maintained to compute the accuracy of $\hat{\underline{h}}_i$. One array is the difference between \underline{h}_{t_i} and $\hat{\underline{h}}_i$. The square of this error is also maintained: $(\underline{h}_{t_i} - \hat{\underline{h}}_i)^2$ where i represents which frame is being processed.

Many time histories are processed in the Monte Carlo study (as described in detail in Appendix G), and for each

frame the mean and variance of the error associated with each pixel for that frame is desired. The mean error for a given pixel, $j = 1, \dots, 64$, for a given time frame, $i = 1, \dots, 20$, over all the time histories run, $k = 1, \dots, N$, would be given by

$$M_{e_{ij}} = \frac{1}{N} \sum_{k=1}^N (h_{t_{ijk}} - \hat{h}_{ijk}) = \frac{1}{N} \sum_{k=1}^N e_{ijk} \quad (6-1)$$

where

$M_{e_{ij}}$ = mean error for pixel j at the time frame i , averaged over the N simulations.

N = number of simulations

k = index of Monte Carlo simulation runs, going from 1 to N

$h_{t_{ijk}}$ = value for frame i , pixel j , of the truth model intensity for the k th simulation

\hat{h}_{ijk} = estimate value for frame i , pixel j , of the intensity as derived in the k th simulation

The variance of the error for frame i , pixel j , would be given by

$$\begin{aligned} \sigma_{e_{ij}}^2 &= \frac{1}{N} \sum_{k=1}^N (e_{ijk} - M_{e_{ij}})^2 \\ &= \frac{1}{N} \sum_{k=1}^N (e_{ijk}^2 - 2M_{e_{ij}} \cdot e_{ijk} + M_{e_{ij}}^2) \\ &= \frac{1}{N} \sum_{k=1}^N e_{ijk}^2 - \frac{2M_{e_{ij}}}{N} \cdot \sum_{k=1}^N e_{ijk} + \frac{1}{N} \sum_{k=1}^N M_{e_{ij}}^2 \\ &= \frac{1}{N} \sum_{k=1}^N e_{ijk}^2 - 2M_{e_{ij}} \cdot M_{e_{ij}} + \frac{1}{N} \cdot N \cdot M_{e_{ij}}^2 \\ &= \frac{1}{N} \sum_{k=1}^N e_{ijk}^2 - M_{e_{ij}}^2 \end{aligned} \quad (6-2)$$

Note that in general $1/(N-1)$ could be used in place of $1/N$ in the first line of this equality to reduce the bias in this estimate, but with $N=20$ this substitution would not make much difference. Equations (6-1) and (6-2) show that two 8×8 arrays must be maintained for each frame for each intensity function of interest. In this research, the errors in \hat{h} , \hat{H}_x , and \hat{H}_y are of interest, and so six arrays were maintained for each frame.

For this research, new data frames are generated at a 30 Hz rate. If, as in Appendix G, twenty frames constitute a single tracking time history, two-thirds of a second simulation time, then six $8 \times 8 \times 20$ arrays are needed. At the end of the simulation these six $8 \times 8 \times 20$ arrays contain the information needed to compute the ensemble average and variance of errors for any pixel, j , for any frame, i . With the assumption that every pixel is as important as every other pixel, the spatial average of the mean pixel errors can be computed. Equation (6-3) shows how to compute the spatial average of the mean pixel errors for any frame, i .

$$M_{e_i} = \frac{1}{64} \sum_{j=1}^{64} M_{e_{ij}} \quad (6-3)$$

where

M_{e_i} = the spatial average (over all the pixels) of the mean pixel errors at the i th frame

$M_{e_{ij}}$ = mean (i.e. ensemble average over all the simulations) at the j th pixel for the i th frame

Note that if each pixel were not considered equally important, a weighted average could replace (6-3). Similarly, the spatial average of the variance for any frame i could be computed by

$$\sigma_{e_i}^2 = \frac{1}{64} \sum_{j=1}^{64} \sigma_{e_{ij}}^2 \quad (6-4)$$

where

$\sigma_{e_i}^2$ = the spatial average of all the ensemble pixel error variances, over all the pixels at the i th frame

$\sigma_{e_{ij}}^2$ = variance of the error of the j th pixel at the i th frame

The benchmark for intensity function derivation errors is found by providing perfect information of \hat{x}_{peak} and \hat{y}_{peak} to the pattern recognition algorithm. This benchmark is displayed as the twelfth entry of Table I in the next chapter.

Tracking Ability

Appendix G describes the Monte Carlo study used to generate the statistics of this section. The quantities of interest, with respect to tracking, are the errors in the estimated value of $\hat{x}_d(t_i^-)$, $\hat{y}_d(t_i^-)$, $\hat{x}_d(t_i^+)$, and $\hat{y}_d(t_i^+)$. It is also important to estimate the location of the intensity distribution's centroid. The accuracy of the estimation of the centroid's location, $\hat{x}_{\text{peak}}(t_{i+1}^-)$ and $\hat{y}_{\text{peak}}(t_{i+1}^-)$ of Equation (3-30a), will affect the accuracy of the estimated intensity functions and in-turn affect the tracking accuracy.

By comparing the errors before and after incorporation of a measurement, information about how the estimates were improved from the information of the data frame is obtained.

Figure G-1 shows how the error samples are generated. Similar to what was done in the previous section, error statistics are calculated as the mean error for the variable of interest at frame i ,

$$\bar{E}_{x_{d_i}} = \frac{1}{N} \sum_{k=1}^N (x_{t_{d_{ik}}} - \hat{x}_{d_{ik}}) = \frac{1}{N} \sum_{k=1}^N e_{x_{d_{ik}}} \quad (6-5)$$

where

$\bar{E}_{x_{d_i}}$ = mean error (i.e. ensemble average error over all simulations) in x dynamics for frame i

$x_{t_{d_{ik}}}$ = truth model, x -dynamics value at frame i for simulation k

$\hat{x}_{d_{ik}}$ = filter estimated x -dynamic value at frame i for simulation k

and the variance of the errors,

$$\sigma_{e_{x_{d_i}}}^2 = \frac{1}{N} \sum_{k=1}^N e_{x_{d_{ik}}}^2 - \bar{E}_{x_{d_i}}^2 \quad (6-6)$$

The $1/(N-1)$ substitution discussed in the previous section is also applicable here. The generalization of equations (6-5) and (6-6) to compute the errors in \hat{y}_d , \hat{x}_{peak} , or \hat{y}_{peak} is clear. The benchmark for tracking performance is set by providing perfect \underline{h} , \underline{H}_y , and \underline{H}_x . This is the case studied by Capt Mercier (5). Table II of that research (5:57) lists a mean error of .2 pixels for a SNR = 20. That value can be

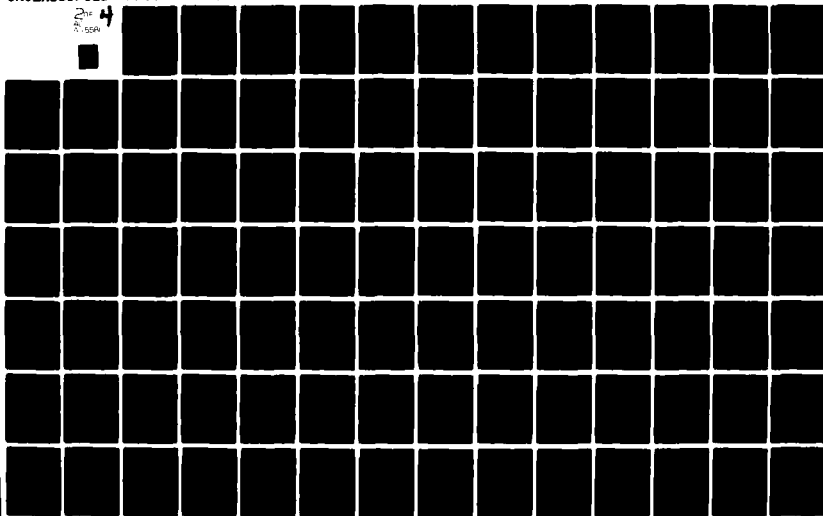
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AIR FORCE INST OF TECH WRIGHT-PATTERSON AFB OH SCHOO--ETC F/8 12/1
ENHANCED TRACKING OF AIRBORNE TARGETS USING FORWARD LOOKING INF--ETC(U)
DEC 81 S K ROGERS
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compared to entry one of Table I, contained in the next section, to show only a slight degradation in tracking ability when deriving the intensity profiles.

Variation of Parameters

The computer simulation was developed to allow certain filter and data processing parameters to be varied. This was accomplished in order to test the tracking algorithms of Figure 1 and Chapter V with different design characteristics and in different tracking environments.

The first parameter to be varied is the spread parameter, σ_g^2 , of the target's Gaussian intensity profiles. This value is used by the truth model to generate the three-Gaussian hot spot data each having the given spread, (see Equation(3-35)). The standard value for this parameter, for this research, was 2.0 but runs were also made with values of 1.0 and 3.0.

The next parameter is the number of zeros to pad around the data. Padding of the finite data array with zeros is a common engineering practice to allow manipulation of the transformed data array to provide results compatible with the limited field-of-view. In Chapter II it was shown that DFTs assume that the finite data array is one period of an infinitely periodic two-dimensional sequence. Any manipulation of the transformed data array uses this assumption of infinite periodicity. Padding with 8 rows and 8 columns of

zeros creates a 24 x 24 pixel array which is assumed to be one period by the DFT. The padding insures that the infinite periodicity assumption will not affect results within the 8 x 8 tracking window. If the spread parameter, σ_g^2 , is chosen such that the target intensity height is approaching zero near the edge of the 8 x 8 tracking window, then padding with zeros will not adversely affect the results of the data processing of Figure 1. However, if σ_g^2 is such that significant intensity magnitudes exist outside the 8 x 8 array, to pad with zeros arbitrarily would induce an artificial edge in the intensity function. These edges in the two-dimensional spatial intensity array will cause increased magnitudes of the high frequency components in the transform domain. For this application, a full frame of FLIR data actually consists of 300 x 400 pixels, so, when necessary, the 8 x 8 array could be padded with the noise-corrupted data instead of zeros. When this parameter is set to eight, then the 8 x 8 tracking window is surrounded by 8 rows and 8 columns of zeros to fill up a 24 x 24 complex data array. The standard value, for this research, for this parameter is zero causing the 8 x 8 tracking window to be padded by noise-corrupted data.

The next two parameters are the number of frames per simulation and the number of simulations per Monte Carlo study. Appendix G explains these parameters in terms of the Monte Carlo study. Both of these parameters were set to 20.

Early in the testing of the tracking algorithms, fifty frames were used to insure steady-state error was reached in a 20 frame time history. The consistency of the computed statistics, between twenty and fifty frame time histories motivated the use of the twenty frame simulation.

Alpha, the relative weighting parameter for the smoothing process, is the next parameter which may be varied. Chapter II explains how alpha affects the smoothing process, and Equation (2-9) explicitly displays its role in the algorithm. For this research, the standard value for alpha is .1, but a value for alpha of 1. and .2 are also investigated. Using alpha equal to 1. results in no smoothing and thus provides a benchmark to demonstrate what benefit smoothing provides.

The number of high frequency components of the FFT of the image to zero out is the next parameter. This provides the ability to investigate how spatial filtering within the intensity function derivation portion of Figure 1 could enhance or corrupt tracking performance. Spatial filtering could easily be accomplished within the optical implementation discussed in the next chapter if it is shown beneficial here. For standard runs, no frequencies were zeroed. Runs zeroing the two and four highest spatial frequency components were accomplished also.

The input background noise variance, σ_b^2 , is next.

This value also includes FLIR noise contributions. Since the maximum values of the three Gaussian intensities were twenty, the signal to noise ratio, SNR, is equal to

$$\text{SNR} = \frac{\text{peak signal value}}{\text{rms background noise}} = \frac{20}{\sigma_b}^2 \quad (6-7)$$

SNR values of 20 (standard) to 10 were considered as representative of realistic tracking scenarios.

The next two parameters are filter parameters which are varied to tune the filter for optimal tracking. The variance of the dynamic discrete time noise driving the target states of the filter (see Equation 4-8) is a measure of the uncertainty of the filters dynamics model. The variance of the atmospherics for the filter (see Equation 4-8) is similarly explained. Without any in-depth tuning to optimize tracking performance, values of .1 and .001 pixels² were used respectively. The disparity in these values indicates the filter's atmospheric model is expected to be a very good representation of the atmospheric disturbance. The approximation of ignoring the high frequency pole made by the Kalman filter is not expected to affect the filter's atmospheric representation to any substantial degree based on performance analyses of previous filters that incorporated this same approximation (4;5;6). These values did establish acceptable tuning. Chapter VIII, Recommendations, discusses issues of tuning which should eventually be considered.

The next parameter is the RMS atmospheric jitter induced in pixels (see Equation 3-8). A value of .1 pixel jitter was used as a standard.

The software also allows the option of which domain the exponential smoothing algorithm is to be accomplished. Appendix C discusses this algorithm in both domains. Frequency domain smoothing is used for standard runs in this research.

Plotting Results

Plots of the errors in the algorithm's representation of the intensity functions and in tracking are presented in this section. For each setting of the parameter values of the previous section, 15 plots were generated. All of the plots are mean errors \pm one standard deviation.

The first four plots are of the errors in the estimates of the x and y location of the target. Errors at a minus time are the errors before incorporation of a measurement while errors at a plus time are after the measurement has been processed at that time. Plots five and six, of any 15 plot sequence, are the errors in x or y dynamic estimates at a minus time followed immediately by the errors at the plus time. Observing the way these plots are driven toward smaller errors at plus times relative to minus time estimates clearly shows how much information is obtained from that frame. Recall that the dynamics state estimates are needed

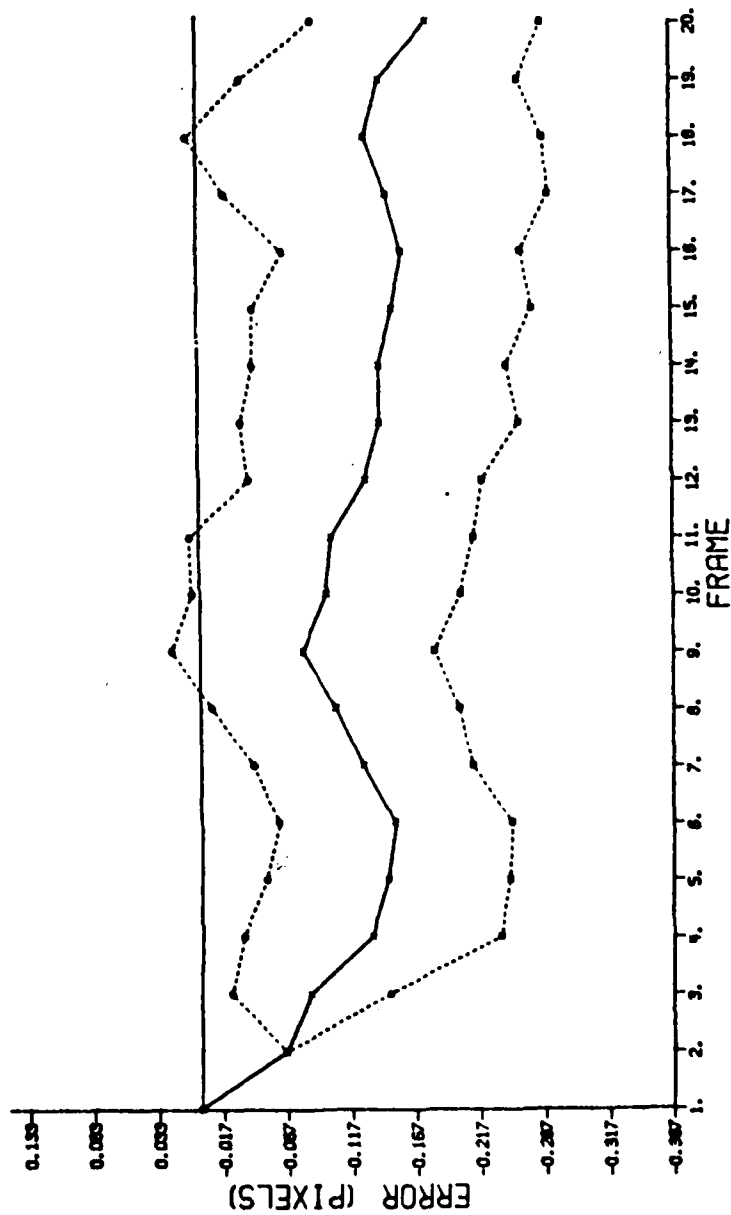
for the controller and errors in these estimates are the fundamental indicator of tracking performance, while centroid estimates are required for centering images in the upper processing path of Figure 1. Plots seven through twelve are the corresponding error plots for the centroid estimates. Plots 13 through 15 are plots of the intensity function spatial average derivation errors of Equations (6-3) and (6-4).

For each of the fifteen plots, a legend is provided to show how the variable parameters of the previous section were set for a given plot. This legend consists of the $COV = \sigma_g^2$, NZ = number of zero to pad, rows and columns used, $ALP = \alpha$ used for smoothing, NF = number of frequencies to zero, VAB = variance of the background and FLIR noise, and SDF = sigma of the dynamics assumed by the filter. The following 15 plots, Figures 12 through 27, are provided here as an example of the sequence and results, for the case of $COV=2$, $NZ=0$, $ALP=.1$, $NF=0$, $VAB=1.$, $SDF=.1$. Appendix I contains plots for four other settings of the variable parameters.

Figures 12 and 13 show the x and y errors at a minus time. The plots indicate that the steady state error for either variable is reached by the fourth frame. The sigma is approximately constant after that point also. The same trend is also seen in the x and y plus time errors, Figures 14 and 15, except that the errors are smaller as expected after incorporation of a measurement. Plots 16 and 17 show

how much information is obtained, and the corresponding reduction in errors, by incorporating a measurement. For these plots the errors at a minus time are plotted just prior to their corresponding plus time errors. It is clear from these plots that consistently good information is being obtained from the noise-corrupted measurements under the standard parameter settings. Figures 18 through 23 provide similar plots for the centroid location estimates. The same trend is evident for these plots except that the errors are smaller. This result was expected in that it is easier to find centroids than it is to separate dynamic and atmospheric contributions to intensity function movement. Plots 24 through 27 present the intensity function derivation errors. These plots clearly show that mean errors are reduced very quickly to very small values; the standard deviations are also reduced accordingly. The inadequacy of the dynamics models used by the Kalman filter resulted in the propagated state estimates being consistently biased in the same direction in these plots. Since it was the main goal of this research to develop and implement tracking algorithms which derive the target intensity functions in an on-line manner, the adequacy of the dynamics model was not emphasized. This problem is readily rectified by a dynamics model more representative of the target characteristics than a simple first order Gauss-Markov position process in each direction. Moreover, the propagation errors also provide a means to determine how

ESTIMATED X MINUS POSITION MEAN ERROR +/- SIGMA



000, 02, 04, 06, 08, 10, 12, 14, 16, 18, 20 = 12.0..1.0.1..1)

Figure 12. X Minus Errors

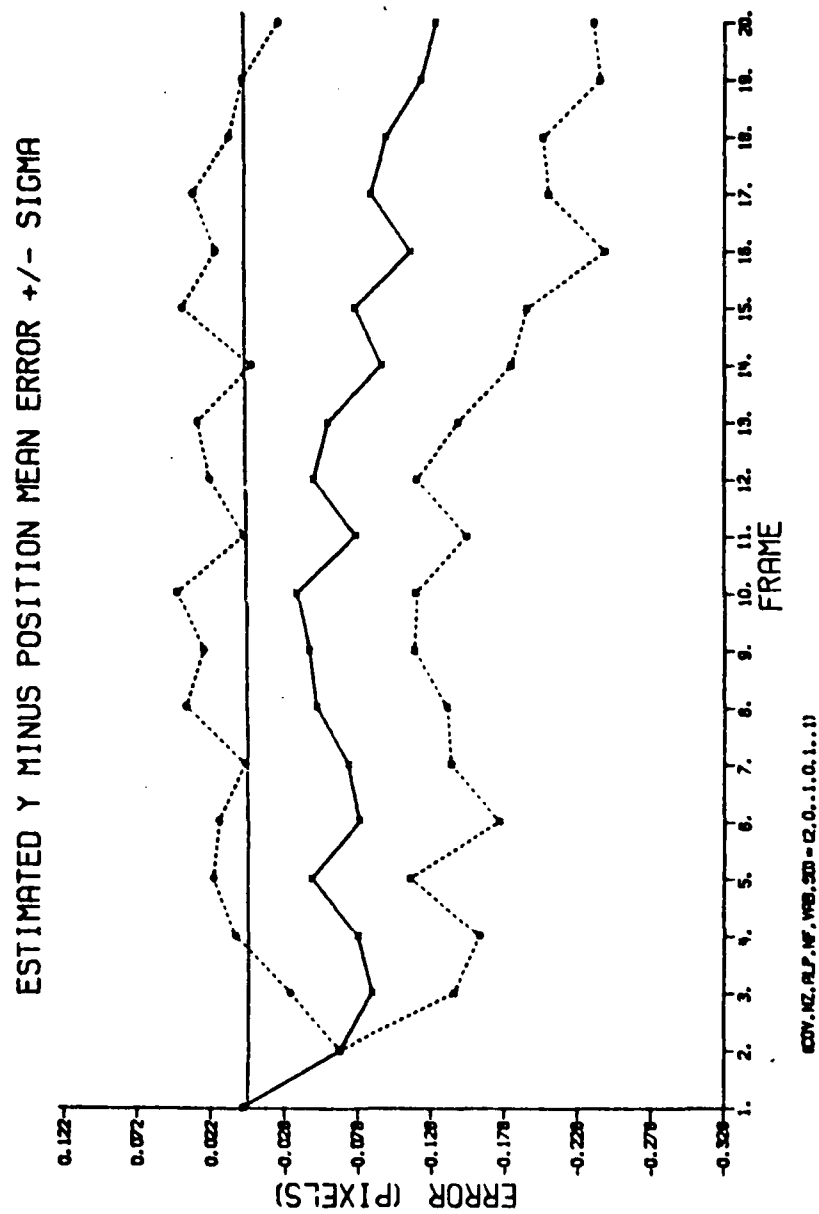


Figure 13. Y Minus Errors

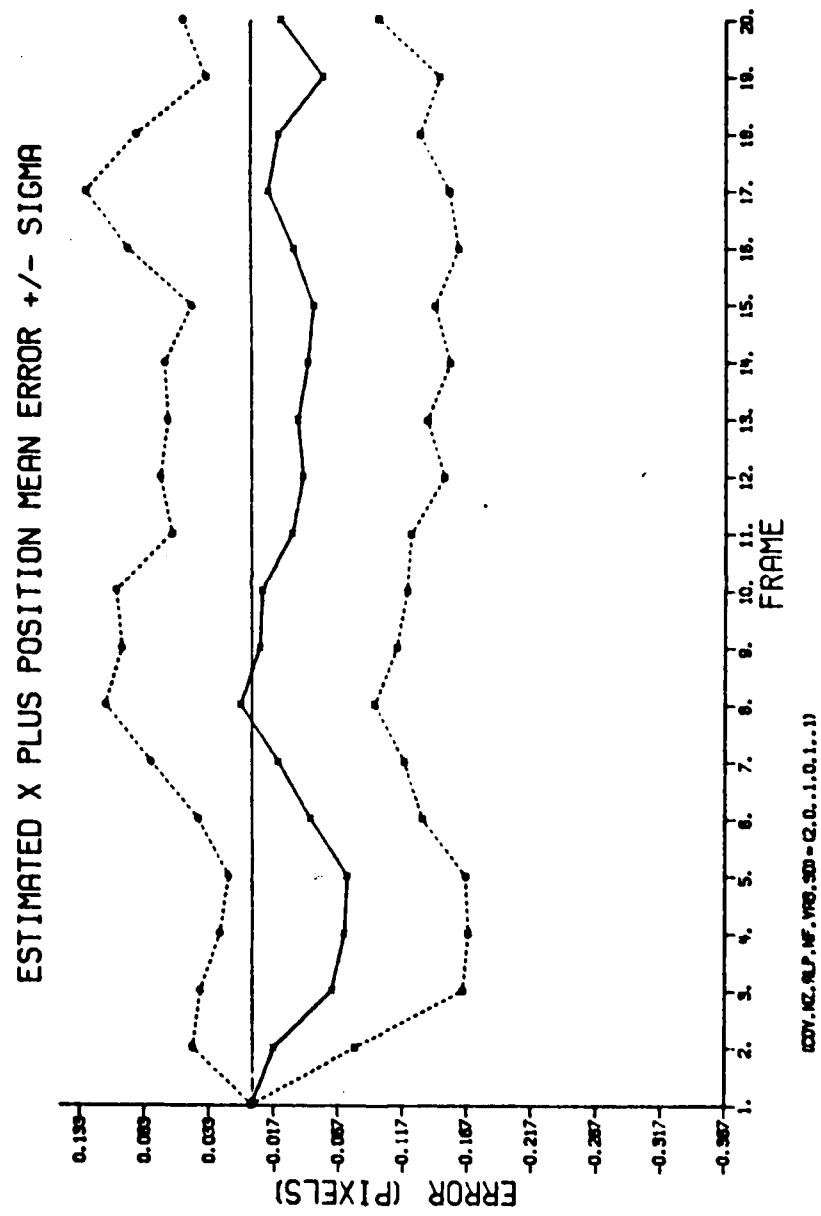


Figure 14. X Plus Error

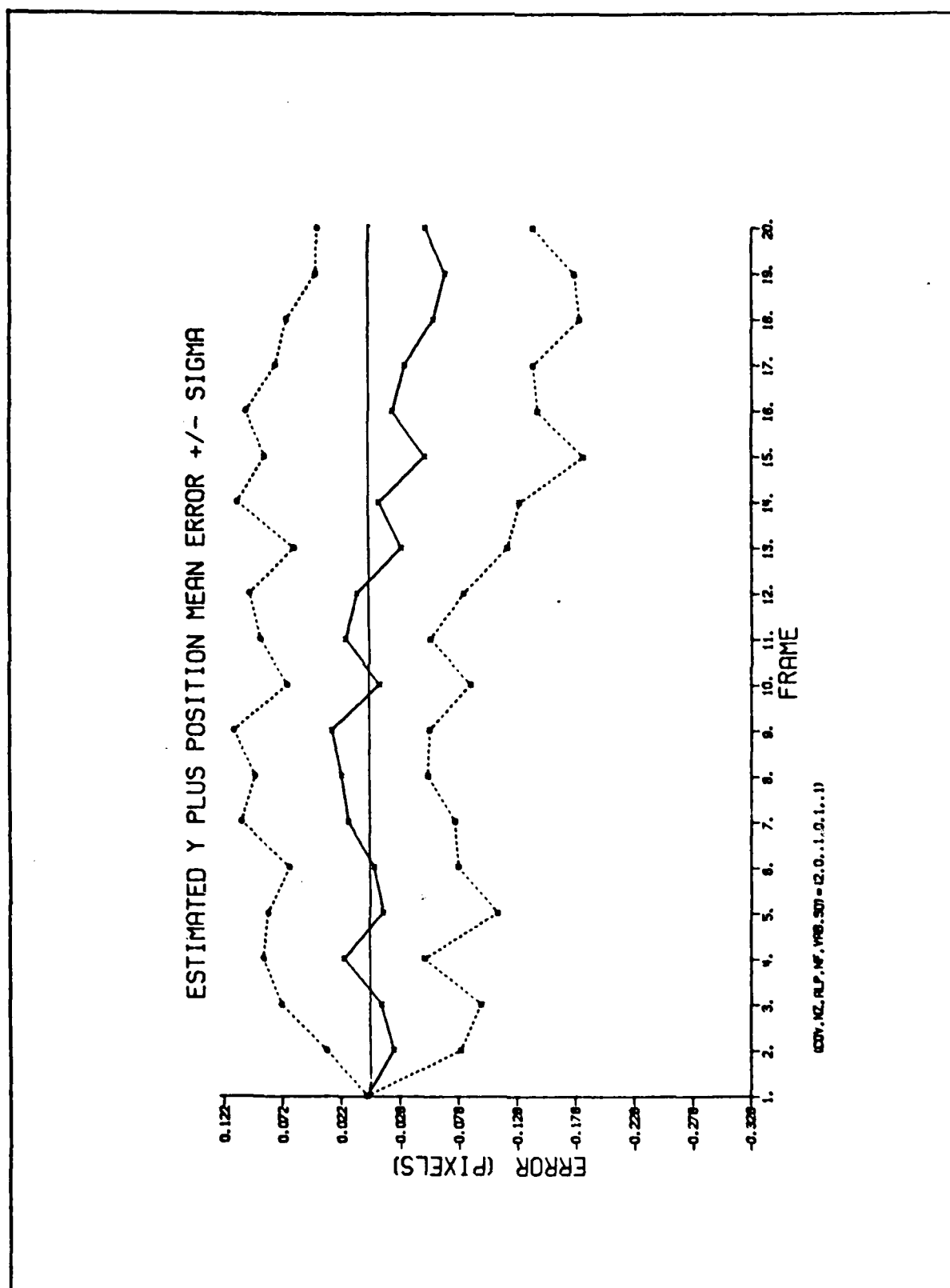


Figure 15. Y Plus Error

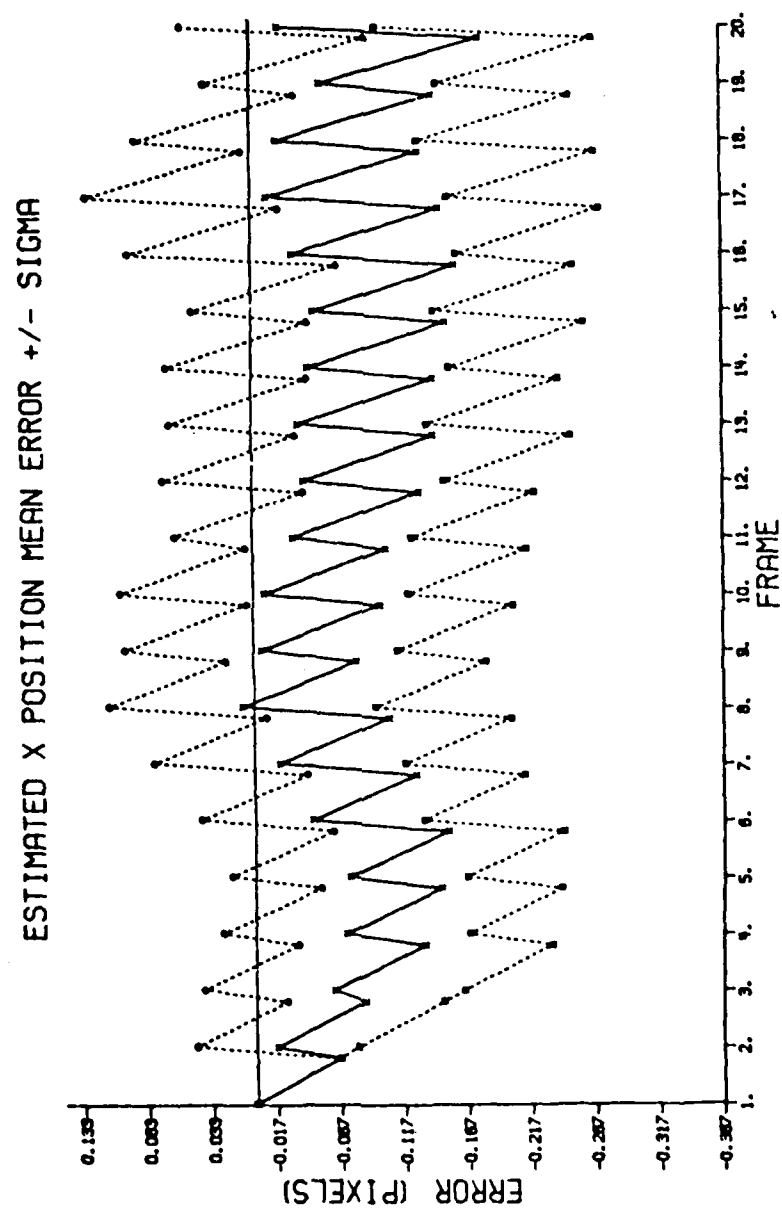


Figure 16. X Position Error: $\hat{x}_d(t_1^-)$ and $\hat{x}_d(t_1^+)$ Errors

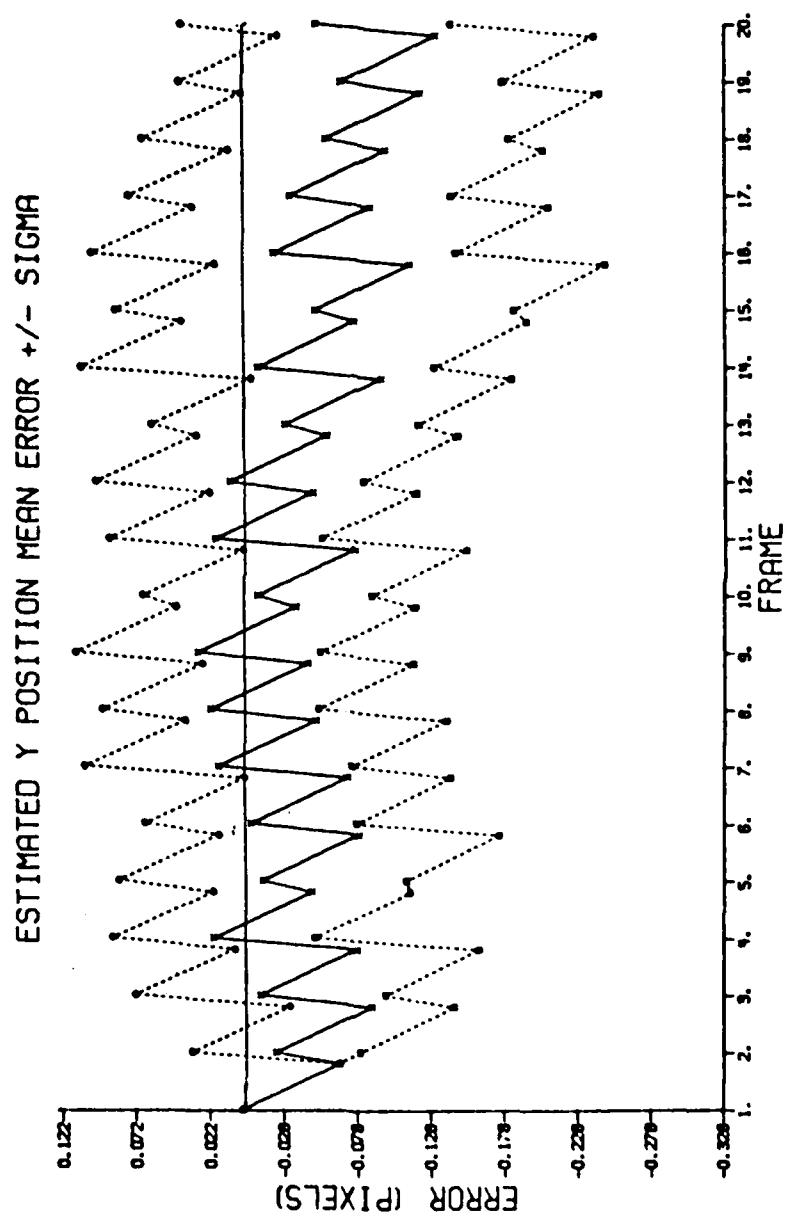
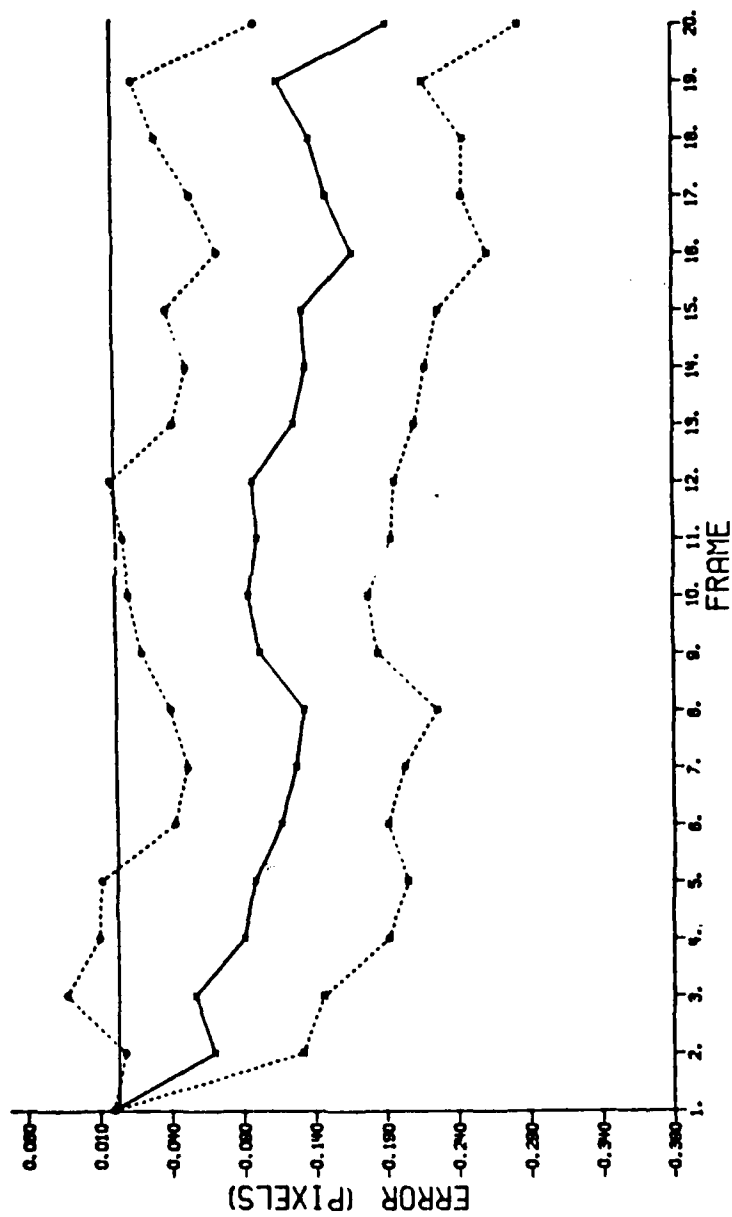


Figure 17. Y Position Error: $\hat{y}_d(t_i^-)$ and $\hat{y}_d(t_i^+)$ Errors

ESTIMATED X MINUS POSITION CENTROID MEAN ERROR +/- SIGMA



CCV, 12, ALP, 14, 148, 30 - 12, 0, 1, 0, 1, 1

Figure 18. X Centroid Minus Error

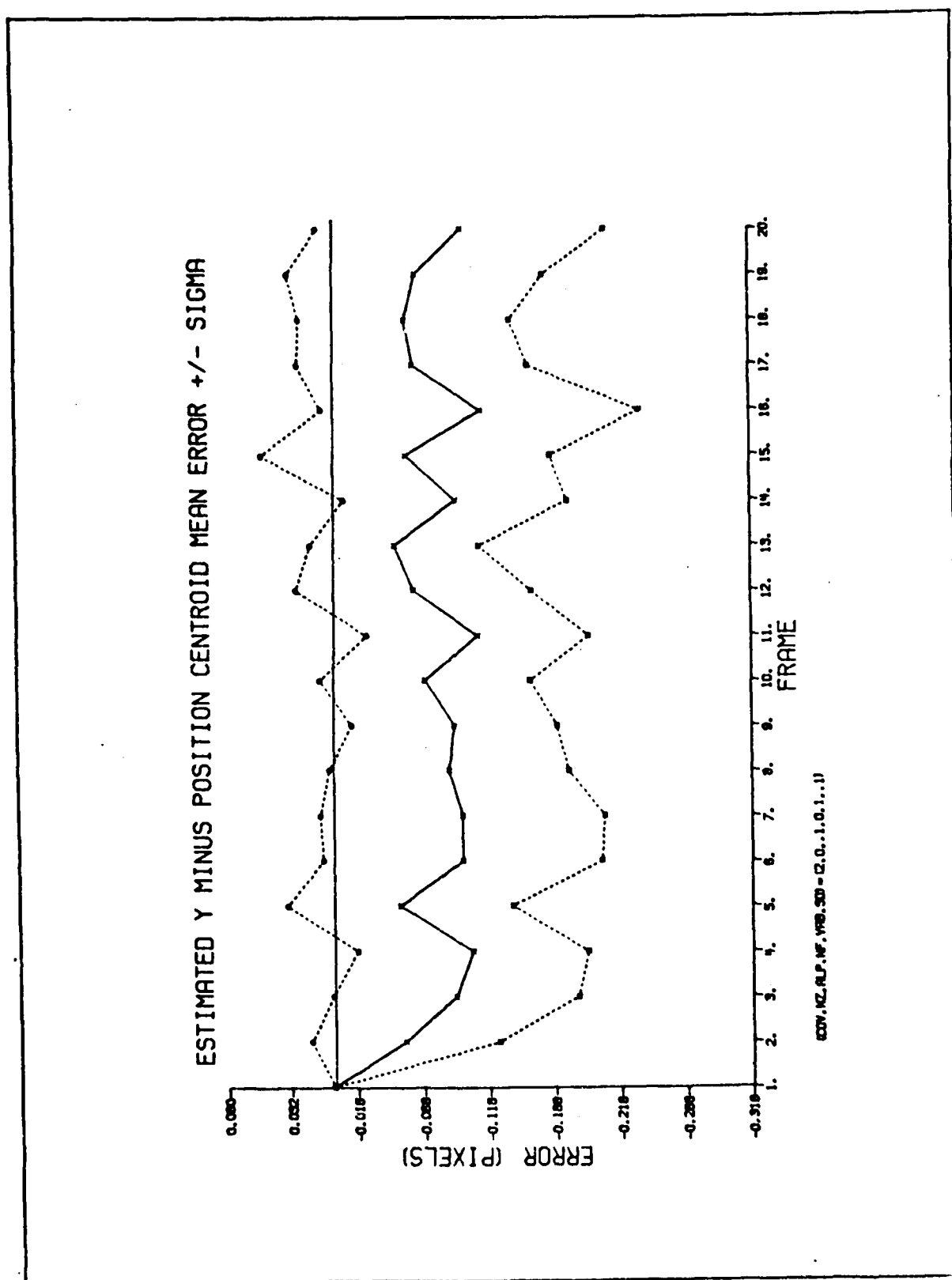


Figure 19. Y Centroid Minus Error

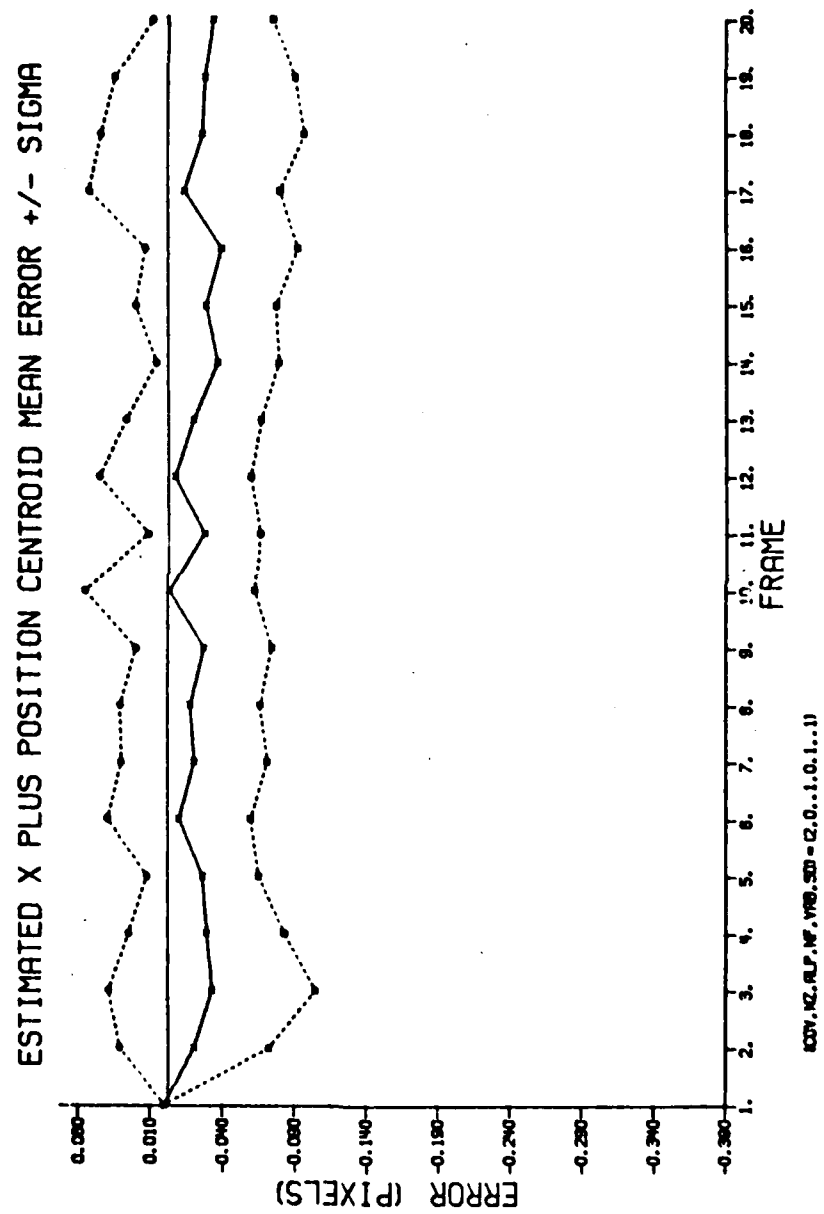


Figure 20. X Centroid Plus Error

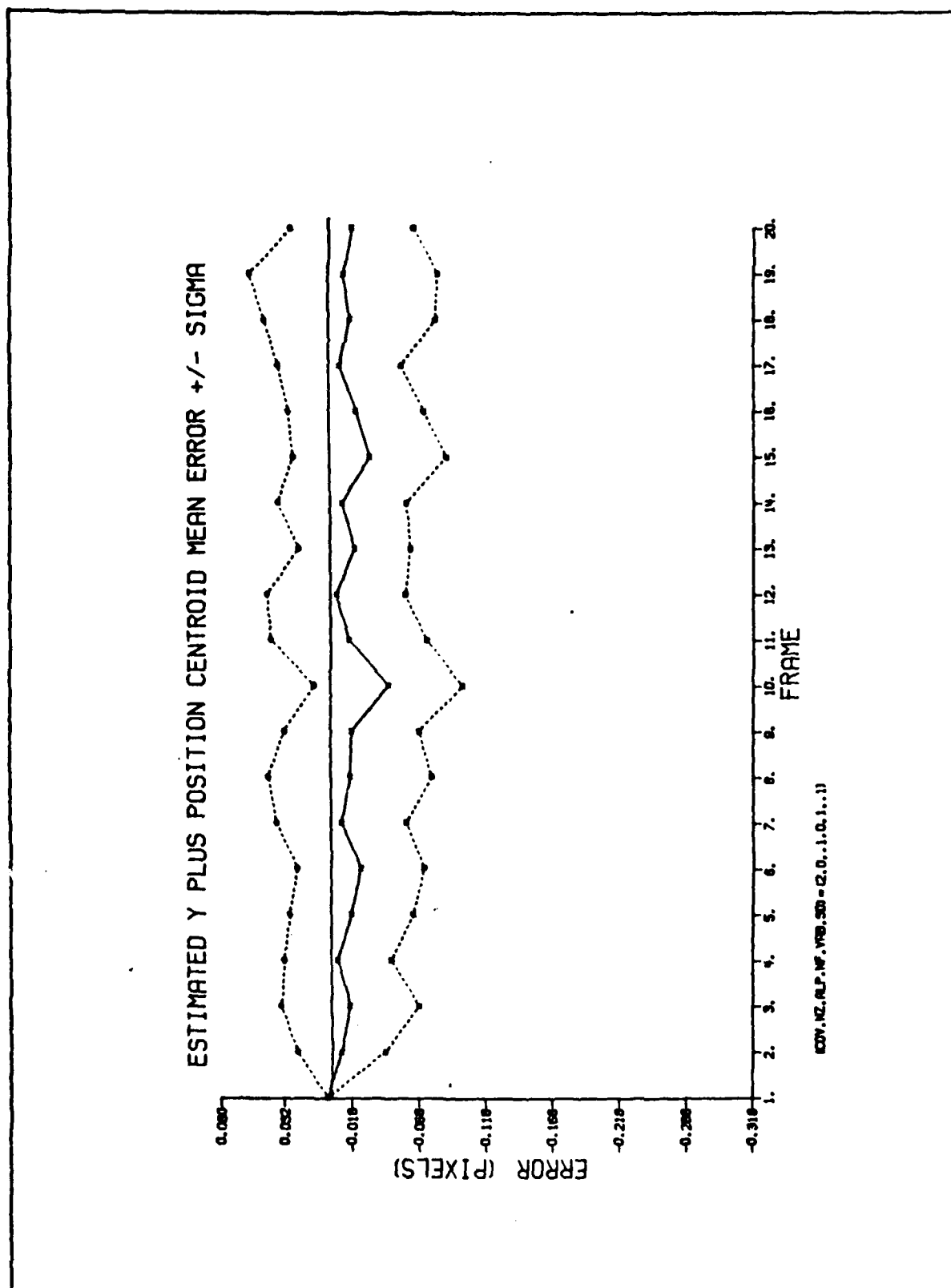


Figure 21. Y Centroid Plus Error

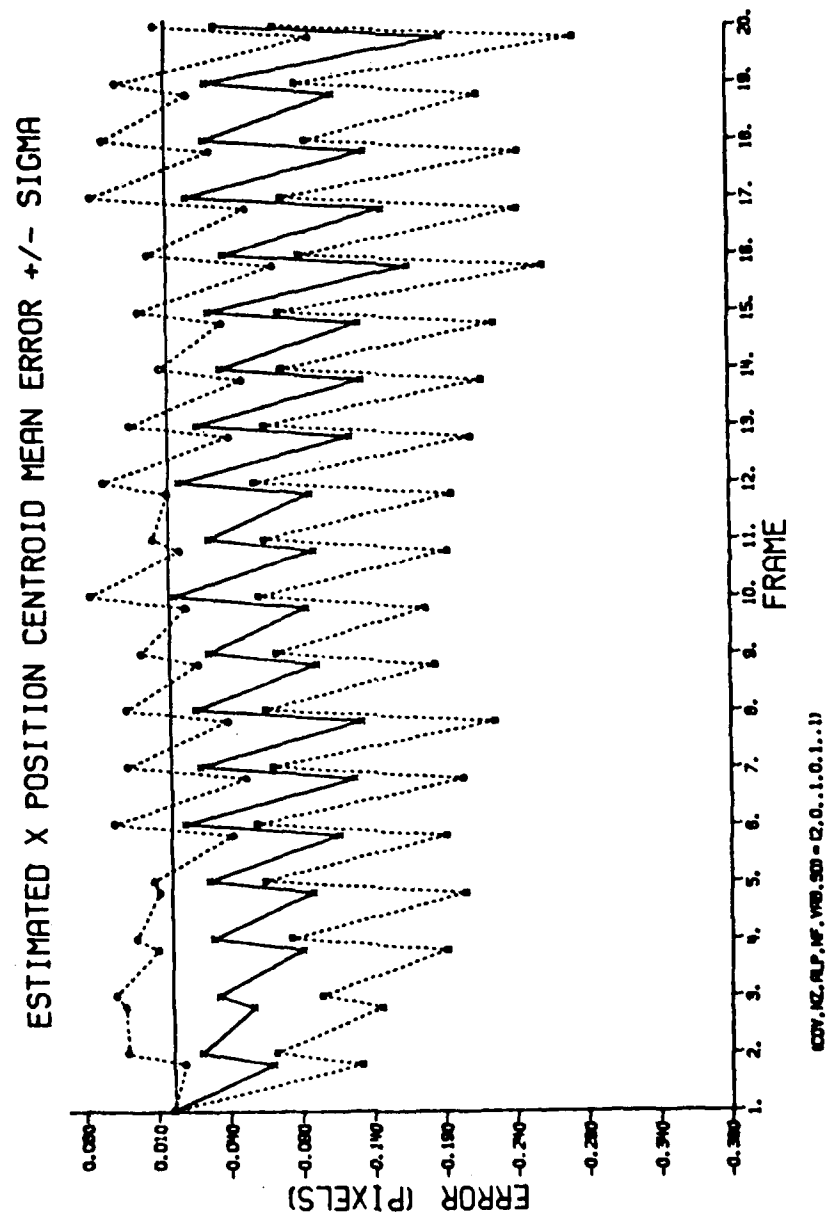


Figure 22. X Centroid Position Error: Plus and Minus Errors

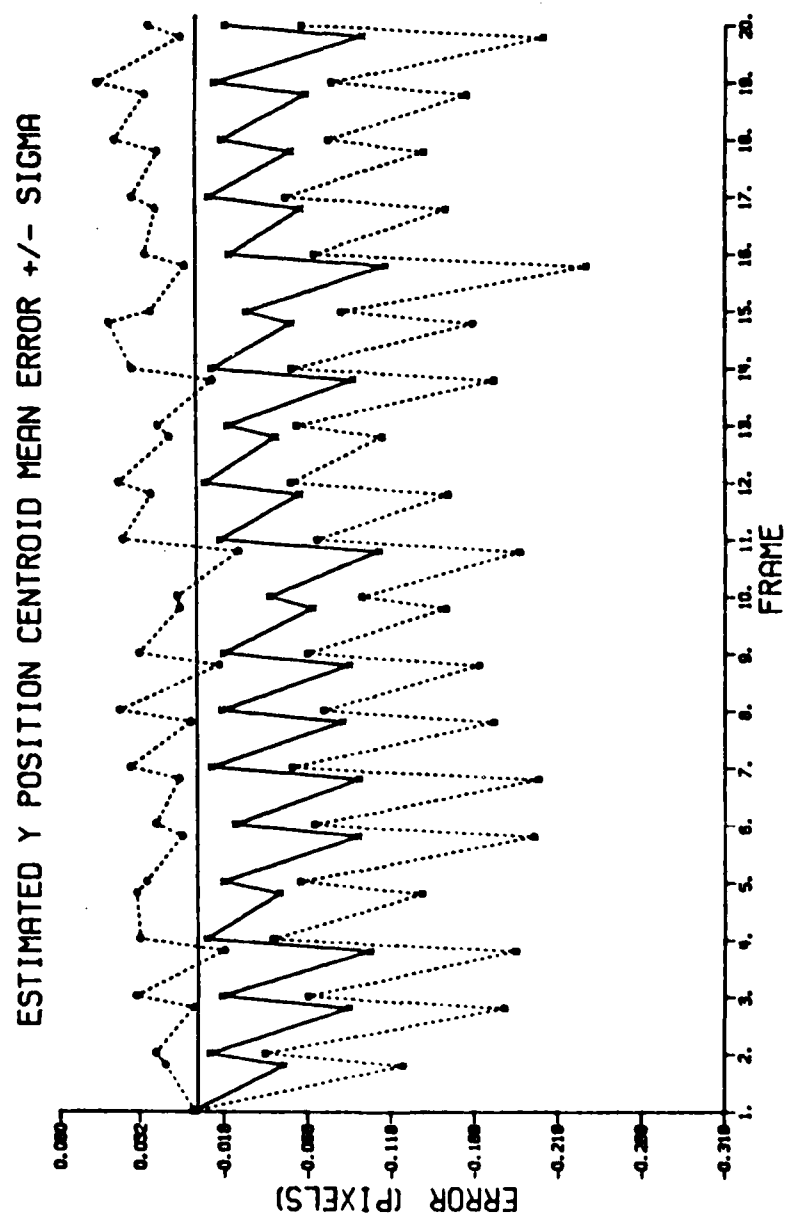


Figure 23. Y Centroid Position Error: Plus and Minus Errors

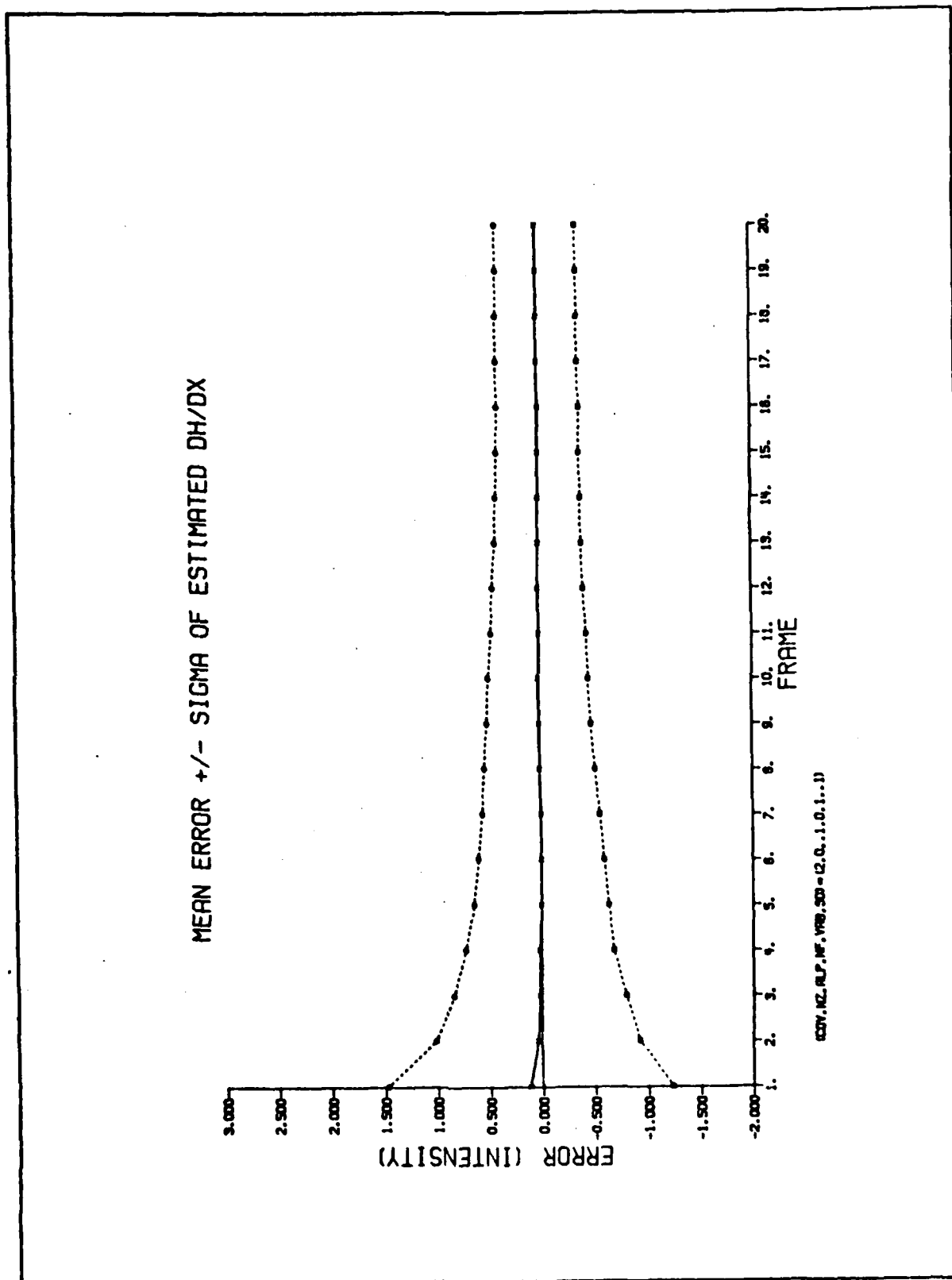


Figure 25. Error of Estimated $H_x - \partial h/\partial x$

much information is being obtained during measurement updates when these on-line derived intensity functions are being used.

Table Summary

This section will summarize the tracking and intensity function estimation abilities in tabular form. The plots of the previous section show errors plotted as a function of frame number. The results displayed in Tables I-III are the corresponding time average of those errors and their standard deviations over frames 10 to 20. The plots of the previous section implied that the steady state error region is reached by this time, and thus time averaging is confined to this interval. The special comment column is to designate pertinent information not indicated by the header (e.g. smooth in space, run made on Cyber 175/Modcomp minicomputer).

The first result from Table I is that exponential smoothing produces similar results in either the frequency or space domain. Entries two, four, seven, and nine of Table I are compared to the entries directly above them to show this result. This was expected from the derivation of exponential smoothing contained in Chapter II. There are additional errors induced when smoothing in space is used for this implementation. Recall Figure 1 of Chapter I. The upper path of that figure is where smoothing is accomplished. Before smoothing can be accomplished, the intensity function must be centered within the data frame. The centering is

Table I. Tracking and Intensity Function Derivation Errors for Modcomp (minicomputer) (32 bit)

Header = (COV, NZ, ALP, NF, VAB, SDT)

Comments	Header	$\bar{X}_{err}(-)/\sigma_{X_{err}}(-)$	$\bar{X}_{err}(+)/\sigma_{X_{err}}(+)$	$\bar{C}_{n_{err}}(-)/\sigma_{C_{n_{err}}}(-)$	$\bar{C}_{n_{err}}(+)/\sigma_{C_{n_{err}}}(+)$	$\bar{h}_{err}/\sigma_{h_{err}}$	$\bar{\partial h}/\partial x_{err}/\sigma_{x_{err}}$	$\bar{\partial h}/\partial y_{err}/\sigma_{y_{err}}$
Standard run	2,0,.1,0,1.,.1	-.14237/.10685	-.033996/.10559	-.13567/.09443	-.02635/.05220	-.00819/.11294	.05159/.16288	-.00441/.15684
Standard run Smooth in Space	2,0,.1,0,1.,.1	-.14237/.10684	-.03399/.10559	-.13567/.09443	-.02634/.05221	-.00344/.11294	-.01748/.16288	-.00445/.15683
Cut 2 highest frequency	2,0,.1,2,1.,.1	-.13865/.10813	-.03020/.10697	-.12084/.09441	-.02254/.05344	-.00401/.11172	.01492/.12498	-.00096/.12681
Cut 2 freq Smooth in Space	2,0,.1,2,1.,.1	-.13865/.10813	-.03019/.10697	.13195/.09441	-.02254/.05344	-.00412/.11172	.01491/.12697	-.00099/.12681
Cut 4 freq	2,0,.1,4,1.,.1	-.13062/.10906	-.02181/.10803	-.12392/.09656	-.01415/.05711	-.00650/.10352	.00315/.08090	-.00011/.07722
Pad zeros	2,8,.1,0,1.,.1	-.15707/.10600	-.05132/.10505	-.15039/.09612	-.04370/.05658	-.00080/.12000	.26469/.12886	.66217/.13602
Pad zeros Smooth Space	2,8,.1,0,1.,.1	-.15707/.10601	-.05131/.10505	-.15138/.09612	-.03579/.05658	-.00090/.11999	.26468/.12886	.66213/.13602
Max Noise	2,0,.1,0,4.,.1	-.19813/.11769	-.09482/.11970	-.19151/.11787	-.08732/.08694	.00031/.39491	.04328/.62031	.02009/.57596
Max Noise Smooth Space	2,0,.1,0,4.,.1	-.19812/.12059	-.09481/.11970	-.19151/.11787	-.08731/.08694	.00021/.39490	.04327/.62031	.02006/.57595

Modcomp

Header = (COV, NZ, ALP, NF, VAB, SDT)

Comments	Header	$\bar{X}_{err}(-)/\bar{\sigma}_{X_{err}}(-)$	$\bar{X}_{err}(+)/\bar{\sigma}_{X_{err}}(+)$	$\bar{C}_{n_{err}}(-)/\bar{\sigma}_{C_{n_{err}}}(-)$	$\bar{C}_{n_{err}}(+)/\bar{\sigma}_{C_{n_{err}}}(+)$	$\bar{h}_{err}/\bar{\rho}_{h_{err}}$	$\bar{\partial h}/\partial x_{err}/\bar{\sigma}_{x_{err}}$	$\bar{\partial h}/\partial y_{err}/\bar{\sigma}_{y_{err}}$
$\alpha = .2$	2., 0, .2, 0, 1., .1	-.14984/ .10516	-.13069/ .10397	-.14316/ .09382	-.03526/ .05135	.00386/ .15074	.02400/ .24566	.00548/ .23296
$\alpha = .2$ Pad zeros	2., 8, .2, 0, 1., .1	-.16290/ .10445	-.05827/ .10345	-.15622/ .09544	-.05067/ .05561	.00490/ .16088	.27491/ .19251	.66310/ .19765
Perfect Shift Information Benchmark	2., 0, .1, 0, 1., .1	-	-	-	-	-.006996/ .06526	.02115/ .1536	.00314/ .13646

Table II. Tracking and Intensity Function Derivation Errors for Cyber

Header = (COV,NZ,ALP,NF,VAB,SDT)

Comments	Header	$\bar{X}_{err}(-)/\bar{\sigma}_{X_{err}}(-)$	$\bar{X}_{err}(+)/\bar{\sigma}_{X_{err}}(+)$	$\bar{Cn}_{err}(-)/\bar{\sigma}_{Cn_{err}}(-)$	$\bar{Cn}_{err}(+)/\bar{\sigma}_{Cn_{err}}(+)$	$\bar{h}_{err}/\bar{\sigma}_{h_{err}}$	$\partial \bar{h}/\partial x_{err}/\bar{\sigma}_{x_{err}}$	$\partial \bar{h}/\partial y_{err}/\bar{\sigma}_{y_{err}}$
Standard run	2,0,.1,0,1,.1	-.16401/ .09851	-.06009/ .10155	-.14510/ .09683	-.03973/ .05396	-.01362/ .12596	.01171/ .16935	-.00240/ .16071
Cut 2 highest frequency	2,0,.1,2,1,.1	-.16133/ .09892	-.05716/ .10179	-.14246/ .09684	-.03682/ .05313	-.01593/ .11595	.00765/ .12728	.00080/ .12772
Cut 4 highest frequency	2,0,.1,4,1,.1	-.15310/ .09985	-.04853/ .10316	-.13398/ .09763	-.02795/ .05532	-.01875/ .10966	-.00285/ .08395	.00526/ .08908
Pad zeros	2,8,.1,0,1,.1	-.18205/ .08699	-.08080/ .09138	-.16393/ .09083	-.06079/ .05181	-.01355/ .14139	.25773/ .14166	.65931/ .15111
Pad zeros Cut 2 freq	2,8,.1,2,1,.1	-.15440/ .08918	-.05040/ .09328	-.13539/ .09126	-.029931/ .04822	-.05099/ .10413	.27265/ .10348	.34126/ .10350
Pad zeros Cut 4 freq	2,8,.1,4,1,.1	-.15217/ .08814	-.04815/ .09227	-.13309/ .09116	-.02762/ .04804	-.09408/ .08726	.26509/ .06571	.28585/ .05512
Max Noise	2,0,.1,0,4,.1	-.25885/ .12018	-.15837/ .12461	-.24168/ .12601	-.14068/ .10081	-.01382/ .48062	.04630/ 1.05467	.05107/ .95636
Max Noise Cut 2 freq	2,0,.1,2,4,.1	-.25601/ .11867	-.15474/ .12271	-.23904/ .09363	-.13636/ .09363	-.01692/ .45704	.03043/ .78877	.03624/ .72683
Max Noise Cut 4 freq	2,0,.1,4,4,.1	-.23200/ .12373	-.12861/ .12980	-.10967/ .10119	-.10967/ .10119	-.02014/ .46506	.00930/ .47468	.03069/ .45459

Cyber

Header = (COV,NZ,ALP,NF,VAB,SDT)

		$\bar{X}_{err}(-)/\bar{\sigma}_{x err}(-)$	$\bar{X}_{err}(+)/\bar{\sigma}_{x err}(+)$	$\bar{Cn}_{err}(-)/\bar{\sigma}_{c err}(-)$	$\bar{Cn}_{err}(+)/\bar{\sigma}_{c err}(+)$	$\bar{h}_{err}/\bar{\sigma}_{h err}$	$\partial \bar{h}/\partial x_{err}/\bar{\sigma}_{x err}$	$\partial \bar{h}/\partial y_{err}/\bar{\sigma}_{y err}$
Set broad gaussians $\sigma_g^2=3.$	3.,0.,1,0,1.,.1	-.17166/ .10268	-.06887/ .10694	-.15289/ .10254	-.04865/ .06478	.01443/ .15304	.03733/ .15006	-.02182/ .16940
Broad gaussian pad zeros	3.,8.,1,0,1.,.1	-.25443/ .07859	-.15775/ .08227	-.23708/ .09335	-.13904/ .06827	-.02478/ .18966	.96095/ .13722	1.12159/ .15447
Sharply peaked gaussian $\sigma_g^2=1.$ max noise	1.,0.,1,0,4.,.1	-.20193/ .10531	-.09843/ .10804	-.18386/ .17194	-.07891/ .07194	.03004/ .38217	.11787/ .95185	.06475/ .91628
Sharply peaked max noise pad errors	1.,8.,1,0,4.,.1	-.18863/ .10873	-.08510/ .11151	-.17026/ .10690	-.06527/ .07131	.01977/ .37866	.07142/ .54349	.16721/ .51137
Sharply peaked max noise pad zeros cut 4 freq	1.,8.,1,4,4.,.1	-.16987/ .11241	-.05443/ .11556	-.15109/ .10979	-.03619/ .07453	-.01376/ .29974	.01352/ .31264	.10246/ .26368
Sharply peaked $\alpha=.2$	1.,0.,.2,0,1.,.1	-.15465/ .09155	-.05060/ .09321	-.13560/ .08959	-.03009/ .03813	.00430/ .13314	.02005/ .24674	-.00978/ .22716

Cyber

Header = (COV,NZ,ALP,NF,VAB,SDT)

		$\bar{x}_{err}(-)/\sigma_{x_{err}}(-)$	$\bar{x}_{err}(+)/\sigma_{x_{err}}(+)$	$\bar{c}_{n_{err}}(-)/\sigma_{c_{n_{err}}}(-)$	$\bar{c}_{n_{err}}(+)/\sigma_{c_{n_{err}}}(+)$	$\bar{h}_{err}/\sigma_{h_{err}}$	$\partial \bar{h}/\partial x_{err}/\sigma_{x_{err}}$	$\partial \bar{h}/\partial y_{err}/\sigma_{y_{err}}$
$\alpha=.2$	2.,0.,.2,0,1.,.1	-.17092/ .09758	-.06822/ .10061	-.15211/ .09663	-.04797/ .05433	-.01267/ .16021	.01599/ .25261	-.00094/ .22793
$\alpha=.2$ cut 4 freq	2.,0.,.2,4,1.,.1	-.15695/ .09995	-.05310/ .10328	-.13789/ .09764	-.03258/ .05590	-.01798/ .13531	-.00014/ .11204	.00460/ .11618
$\alpha=.2$ max noise	2.,0.,.2,0,4.,.1	-.23271/ .11564	-.18662/ .12021	-.26580/ .12513	-.16843/ .10165	-.00989/ .63206	.08033/ 1.56522	.09211/ 1.43047
No smoothing	2.,0,1.,0,1.,.1	-.45490/ .09643	-.38392/ .10125	-.44009/ .10821	-.36811/ .08998	-.03799/ 1.134	-.01214/ 1.7261	.12642/ 1.5972
No smoothing cut 4 freq	2.,0,1.,4,1.,.1	-.28138/ .10730	-.19140/ .11404	-.26407/ .10679	-.17283/ .81812	-.018096/ .83334	.004024/ .78588	.024496/ .68377

Table III. Tracking Errors for Correlator-Kalman Filter
for Modcomp

Header = (COV,NZ,ALP,NF,VAB,SDT)

Comments	Header	$\bar{X}_{err}(-)/\sigma_{X_{err}}(-)$	$\bar{X}_{err}(+)/\sigma_{X_{err}}(+)$	$\bar{C}_{n_{err}}(-)/\sigma_{C_{n_{err}}}(-)$	$\bar{C}_{n_{err}}(+)/\sigma_{C_{n_{err}}}(+)$	$\bar{h}_{err}/\sigma_{h_{err}}$	$\partial \bar{h}/\partial x_{err}/\sigma_{x_{err}}$	$\partial \bar{h}/\partial y_{err}/\sigma_{y_{err}}$
Standard run	2,0,.1,0,1.,.1	-.13517/ .13668	-.02543/ .13437	-.12851/ .12413	-.01783/ .09694			
Pad zeros	2,8,.1,0,1.,.1	-.20829/ .12931	-.10405/ .12850	-.20169/ .11900	-.09655/ .09655			
Cut 2 highest frequency	2,0,.1,2,1.,.1	-.13610/ .13630	-.02652/ .13395	-.12945/ .12440	-.01892/ .09711			
Cut 4 highest frequency	2,0,.1,4,1.,.1	-.13466/ .13512	-.02513/ .13285	-.12801/ .12330	-.01753/ .09587			
Max Noise	2,0,.1,0,4.,.1	-.14071/ .22386	-.03185/ .22057	-.13408/ .21936	-.02427/ .20430			
Max Noise Cut 2 freq	2,0,.1,2,4.,.1	-.13946/ .22266	-.03047/ .21967	-.13282/ .21747	-.02288/ .20269			
Max Noise Cut 4 freq	2,0,.1,4,4.,.1	-.13929/ .22369	-.03035/ .22058	-.13265/ .21829	-.02277/ .20315			
ALPHA = .2	2,0,.2,0,1.,.1	-.13881/ .13582	-.03009/ .13338	-.13217/ .12330	-.02251/ .09636			

accomplished in the frequency domain, (see Chapter II). If smoothing is to be accomplished in the space domain, the centered data must then be inverse transformed. The smoothed data would then be transformed again for evaluation at the propagated state estimate and differentiation which are accomplished in the frequency domain. The additional transforms required for smoothing in space induce additional numerical errors. The very slight difference between the results shows that transforming errors are practically negligible. Smoothing in space may be used for the optical implementations which will be presented in the next chapter.

Table I contains the results obtained on the Modcomp while Table II contains the results obtained on the Cyber 175. The Modcomp minicomputer uses 32 bit arithmetic compared to the Cyber's 60 bits. The first entry from either table is the standard run as defined by the parameter settings contained in the header. The comparable results obtained in tracking errors for example in $\hat{x}_{err}(+)$, $-.03399 \pm .10559$ compared to $-.06009 \pm .10155$, reveal an insensitivity of the developed algorithms to word length. Similarly, comparable results were obtained for filtering out high frequencies, padding with zeros, and even the maximum noise corruption case. This result is important since it implies an insensitivity to \underline{h} , \underline{H}_x , and \underline{H}_y errors. The insensitivity also implies that \underline{h} and the Kalman filter gain, which uses \underline{H}_x and

\underline{H}_y , could be refreshed at a lower cycle rate than the 30 Hz frame cycle time.

Zeroing out the two highest spatial frequencies is seen to increase accuracy on all columns in Table I. This was expected for the spread variable, σ_g^2 , equal to two. (This will be explored further when broad and sharp intensity shapes are discussed below.) The values for the three Gaussian dispersions, whose peaks are separated by approximately four pixels, results in an intensity function which contains relatively low spatial frequencies. The high spatial frequency components are because of noise and the zeroing of them decreases the intensity function derivation errors and thereby also increases tracking accuracy. Tables I and II show that zeroing out the four highest spatial frequencies didn't result in a significant change in the errors from the two frequency cut off case.

Padding with zeros slightly increases errors over the pad with data case for the standard parameter settings. This shows that the true intensity profile is not equal to zero outside the 8 x 8 tracking window for the spread parameter equal to 2. To pad with zeros introduces artificial high frequencies as explained earlier, and zeroing out these artificial high frequencies improved tracking by 18 percent for $\hat{x}(-)$ (see Table II entries 5 and 6), where only a 2 percent improvement was achieved when padding with data (see Table II

entries 1 and 2). For this application the luxury of padding with data exists because a frame of FLIR data actually consists of 300 x 400 pixels. Padding with zeros will be shown to enhance tracking for sharp intensity profile cases below. For sharp target intensity profiles the true target intensity is approximately zero outside the 8 x 8, so only noise contributes significant amplitudes there. Zeroing that noise enhances tracking.

The eighth entry of Table I provides the tracking and intensity function derivation errors when SNR is at its minimum level used in this research, i.e., SNR = 10. The increased noise did degrade tracking, by about 40% for $\hat{x}(-)$ and by about 300% for $\hat{x}(+)$, as was expected since it becomes harder to find the target within the data frame. The derivation errors for \underline{h} , for the maximum noise corruption case of Table II entry seven, is seen not to change significantly from the case of high standard SNR as in entry one. This result shows that the pattern recognition algorithm is not very sensitive to the increase in noise.

Entries four, seven, and nine of Table I present information on the combination of smoothing in space with cutting the two highest spatial frequencies, padding with zeros or in combination with maximum noise corruption. Smoothing in space for all of these cases produced results compatible with smoothing in the frequency domain. This is seen when

each of the smoothing in space entries are compared with the entries directly above them in Table I.

Entry ten of Table I and entry sixteen of Table II result from using an alpha equal to .2 instead of the standard .1. Tracking ability is degraded from that of entry one even though errors in the derivation of \underline{h} and \underline{H}_y are not increased. However, errors in deriving \underline{H}_x do increase. Since setting alpha equal to .2 simulates a finite memory filter of about five samples long, this result shows that a higher magnitude steady state error level is reached for \underline{H}_x because less smoothing is accomplished. But, if the target shape does change, this larger alpha would respond faster than the smaller standard alpha. Recall that the placement of the three Gaussians, as explained in Chapter V, is the reason that \underline{H}_x is harder to derive than \underline{H}_y . The no smoothing entry of Table II shows that no smoothing increases tracking errors, $\hat{x}(+)$, by almost 400%. Cutting four frequencies reduces tracking errors to about 300% of the smoothed error.

The sharply peaked intensity entries of Table II show that tracking and intensity function derivation errors increase over the corresponding broad intensity cases. The increased errors are because the target's intensity functions are not as easily distinguished from the noise as when the target has a broad intensity profile. Padding with zeros for the sharply peaked intensity entries of Table II decreases

tracking errors by 10%. Recall that padding with zeros increased errors for the $\sigma_g^2 = 2$ case. The placement of the Gaussians with small dispersions result in the target only contributing insignificant magnitudes outside the 8×8 tracking window. The padding with zeros only essentially zeros only noise for these cases resulting in smaller errors.

Last it should be noted that the Correlator-Kalman filter algorithm of Chapter V outperformed the Figure 1 algorithm consistently. The first entry of Table III shows that for the standard case that the correlator-Kalman filter algorithm has smaller tracking errors, 25% less for $\hat{x}(+)$, and centroid location errors, 32% less for $\hat{x}_{\text{peak}}(+)$. The sensitivity of this algorithm to the variation of parameters is similar to the results discussed above. Padding with zeros increased errors, by 35% for $\hat{x}(-)$, while cutting high frequencies did not have much effect on the standard case. Maximum noise increases errors, by 20% for $\hat{x}(+)$, but cutting high frequencies from this minimum SNR case regains 9% of that loss accuracy. Setting alpha equal to .2, entry 8 Table III, is found not to induce additional tracking errors, unlike the effect it had on the algorithm of Figure 1. Since this algorithm does not use H_x , this result was expected. Also it must be re-emphasized that this is not a standard correlator. This correlation algorithm uses dynamic modelling information from the Kalman filter to position the template.

Thresholding is used to avoid false peaks along with increasing the accuracy of the centroid calculation. Thresholds of .1 and .9 were tested for no noise and for SNRs of 10 and 20. The mean error, for SNR = 10, decreased from .08211 pixels for no threshold to -.03870 pixels for a threshold of .2. Although these mean errors are both close to zero and their difference may be considered insignificant, the standard deviation made a significant decrease from .01357 to .00531 pixels. At a threshold of .5 the mean error had increased to .080 pixels and the standard deviation had dropped to .00363 pixels. The histogram of the errors also approximated the Gaussian form more than the .2 or .3 threshold cases. This Gaussian form along with the tighter standard deviation led to the choice of using a threshold of .5 for this research. The third enhancement of the correlator is that the template is being derived on-line via the data processing of Chapter II. Finally, the enhanced correlator position estimates are processed by a Kalman filter. Capt Mercier's research (5) tested a standard correlation tracker against an extended Kalman filter algorithm which utilized apriori knowledge of the intensity functions. In Table II of that study (5:57) the mean track error, for a standard correlation tracker, is listed at .5 pixels with a 1 σ error of 1.5 pixels for a SNR = 20. The correlation algorithm developed for this research resulted in a mean error of -.02543 pixels with a 1 σ

error of .13437 pixels. This algorithm shows considerable potential as a next generation tracker.

Summary

This chapter presented the results from the testing of the tracking algorithms developed in the previous chapters. The errors are plotted as mean \pm one sigma (standard deviation) errors and tables of errors are generated for variable settings for Kalman filter and pattern recognition parameters. Extremely good tracking is established for both algorithms with the Correlator-Kalman filter algorithm showing considerable potential.

The better performance of the alternate tracking algorithm can be explained as follows. Previous comparisons (4;5) of Kalman filter trackers to correlators used apriori knowledge of the intensity functions. As less knowledge is available, the processing of the 64 intensity measurements via a Kalman filter is less accurate, with less relative benefit over performance attainable with a correlator. Moreover, as discussed in the previous section, this alternate tracker embodies much more than a simple correlation tracker.

VII. Optical Processing Alternatives

Introduction

The computational burden of either of the tracking algorithms developed in the previous chapters is heavy. For that reason, a serious attempt needs to be made to develop hybrid, optical and digital, systems for implementation of those algorithms. Optical processing offers the potential of parallel processing of two-dimensional data. The two-dimensional Fourier transforms, correlations, and matrix operations which are contained in the tracking algorithms could potentially be accomplished at extremely high data rates using optical techniques. A digital computer could be programmed to perform necessary data analysis or control the optical computations. Such a hybrid system would combine the speed and parallel processing advantages of optical processors with the flexibility of digital computers.

This chapter begins with a section which describes the basic principles of optical processing and introduces the concept of hybrid processing. The next section adapts the hybrid processor to the tracking algorithms developed previously. Potential modifications to the tracking algorithms are proposed to make optical implementation easier. The purpose of this section is to present design possibilities and to provide an extremely rough, preliminary analysis of the potential for fruition of optical implementations for

each proposal.

Background

This section presents the basic principles of optical processing systems. These systems utilize optical interference to process two-dimensional incoming signals. The most common system used for optical processing is shown in Figure 27. Light from a laser point source S is collimated by lens L_c . The collimated beam of quasi-monochromatic coherent laser light is used to illuminate the object in plane P_1 and a diffraction pattern is formed. The object is placed one focal length in front of the transforming lens L_1 . The classical Fraunhofer diffraction pattern of the object's space-varying amplitude transmittance, $t_0(x_1, y_1)$, in plane P_1 is formed in the rear focal plane of lens L_1 . The complex field of the Fraunhofer diffraction pattern in plane P_2 is mathematically equal to the spatial Fourier transform (7:166) of the object.

$$T_0(x_2, y_2) = k_1 \iint t_0(x_1, y_1) \exp\left[-\frac{j2\pi}{\lambda f_1}(x_2 x_1 + y_2 y_1)\right] dx_1 dy_1 \quad (7-1)$$

$$T_0(f_x, f_y) = k_1 \iint t_0(x_1, y_1) \exp[-j2\pi(f_x x_1 + f_y y_1)] dx_1 dy_1 \quad (7-2)$$

where

k_1 = complex constant

T_0 = Fourier transform of $t_0(x_1, y_1)$

λ = mean wavelength of the laser

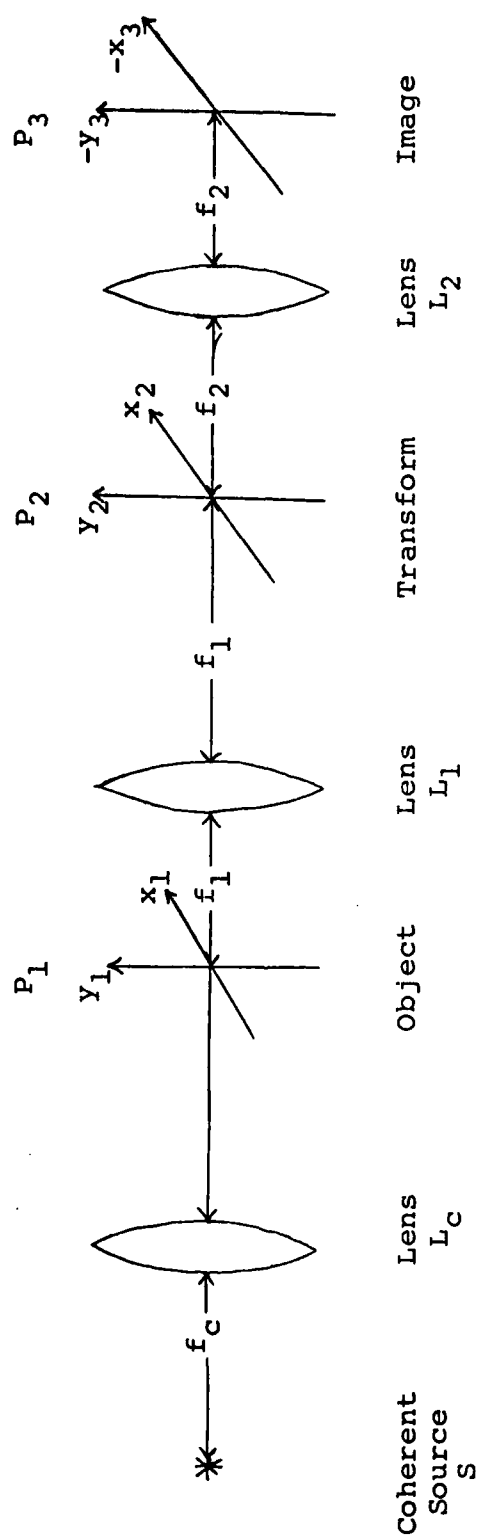


Figure 27. Basic Optical Processing System

The two-dimensional Fourier transform of the object in plane P_1 can be modified by placing an appropriate optical filter in plane P_2 . This optical filter is in general a complex function. The optical filter diffracts the light incident upon plane P_1 , producing a second diffraction pattern (14:28). This diffraction pattern is then focussed by lens L_2 onto plane P_3 .

In a hybrid system, the input plane P_1 , the transform plane P_2 , and the output image plane P_3 are all interfaced via spatial light modulators to a digital computer. To utilize the processing capability of the optical processor, some means of inputting information into and reading information out of these spatial light modulators at data rates commensurate with the 30Hz FLIR frame repetition rate is required. Spatial light modulators with cycle frequencies of 30Hz are now available from several vendors.

Itek Corporation, for example, produces a Pockels Read-out Optical Modulator, (PROM). The PROM is a spatial light modulator which is constructed from bismuth silicon oxide (bisox). Bisox is a crystal which displays both wavelength selective photoconductivity and the linear electro-optic (Pockels) effect (15:353). The complexity of the total exposure-readout process has precluded the development of a complete and exact theoretical model of PROM operation for predicting system response for varying operating conditions

(15:354). However, simplified models which are limited to particular phases of the process have been developed. These theoretical models include predictions on the wavelength dependence of PROM sensitivity, the relationship between PROM sensitivity and Bisox crystal thickness, and how PROM resolution can be increased by increasing capacitance of the blocking layer (15:364). The characteristics of the PROM, or of any of the spatial light modulators considered in this analysis do not lend themselves to presentation in a simple tabular form because of the many variables involved in the complex exposure-readout process. However, certain benchmarks on commercially available PROMs are available. A 25mm diameter is standard with special order devices with 37mm diameters also available. The desired 30Hz cycle rate is standard with a dc contrast ratio of 10^3 to 10^4 :1. A spatial frequency response of 100 cycles per millimeter has been demonstrated (15:364).

Hughes also produces a spatial light modulator which could be used in this application. The hybrid field-effect liquid crystal light valve (LCLV) is a high resolution optical-to-optical image converter. The input and output light beams are completely separated and noninteracting. The parameters which characterize LCLV performance are: sensitometry; modulation transfer function and resolution; linearity; signal-to-noise ratio; response time; optical flatness; and

image quality (16:374). The performance of the LCLV can only be given for specific values of the operational parameters (voltage bias and frequency, and orientation of the light value with respect to the output light polarization direction). The performance is particularly sensitive to the imaging light power. The use of intensifier tubes which are capable of amplifying very low light level scenes to the levels required by the light value is feasible (16:381).

These are not the only available spatial light modulators. Their characteristics are however, indicative of currently available devices.

Applying Optical Processing to Tracking

This section will apply the optical processing techniques discussed in the previous section to the two tracking algorithms developed in chapters one through six. This section will also propose potential modifications to the tracking algorithms to facilitate hybrid implementations.

The data processing algorithm of Chapter II is first considered for optical implementation. Both tracking algorithms use this procedure for generating information about the target's intensity profile. In addition, the algorithm of Figure 1 also uses the derivative information developed. The software implementation of the pattern recognition algorithm, Appendix H, along with the explanation of Chapter II clearly shows how manipulation of the amplitudes and phases

of the various spatial frequencies are used to derive the respective intensity functions. A complex filter placed in the transform plane, P_2 , of Figure 27 can be used to manipulate the amplitudes and phases of those spatial frequencies simultaneously. The spatial filtering results of the previous chapter become important here. Complex filters are usually implemented using holographic techniques which were pioneered by A. B. Vander Lugt of the University of Michigan's Radar Laboratory. The best hybrid combination for generation of the flexible complex filter which would accomplish the application of the appropriate linear phase shift to center the target's intensity function within the incoming data array requires further research. Once this filter or combination of filters is synthesized and centering of the data is accomplished, using the configuration of Figure 27 with the complex filter discussed above in plane P_2 , plane P_3 would contain the space domain representation of the centered target intensity function. The next step is to smooth this image with the previous best estimate of the intensity function stored in a spatial light modulator. Since exponentially smoothing can be accomplished in either domain, as established in Chapter VI, there is no constraint on where an optical implementation performs it. Both images are multiplied by constants (see Chapter II) and the products are added, probably via simultaneous recording techniques, to

form the new best estimate of the intensity function which is written into the spatial light modulator which stores the smoothed estimate. This smoothed estimate must also be processed by a complex shifting filter to produce the intensity function expected at the next sample time, $\underline{h}(\hat{\underline{x}}(t_i), t_i)$. Differentiation of this expected intensity profile can be accomplished using a simple amplitude filter in the transform plane, P_2 of Figure 27. The derivative of the object, in plane P_1 of Figure 27 can be produced by a filter function whose amplitude transmittance is

$$f(k_x) = \alpha(k_0 - k_x) \quad (7-3)$$

where

$$\alpha, k_0 = \text{constants}$$

The use of the bias term k_0 eliminates the need for a complex filter (15:361) for differentiation. This amplitude transmittance filter has its maximum transmittance at the center of the field-of-view with a minimum transmission on the edges. This is analogous to using the differentiation property of the Fourier transform as explained in Chapter II. Digitally controlled complex filters could theoretically accomplish the Chapter II intensity function derivations. Such filters are not easily implemented. The information which is to be input into the transform plane filter spatial light modulator would be computed by a digital computer. The computed desired transfer function is added to the

reference wave within the digital computer to simulate the holographic synthesis technique. The output of the digital computations is a non-negative, real-valued function which is quantized. Since the desired masks are of finite extent, recording of sampled values of the computed transfer function can completely specify its Fourier transform. This assumes that the well known sampling theorem (7:25) is satisfied. The major advantage of digitally constructed filters is that an abstract, mathematically defined filter can be computed and recorded. This eliminates the need for the availability of the point-spread function. Such complex digital computations could minimize the advantage of a hybrid implementation for a small tracking window such as the 8 x 8 pixels used in this research. However, if this intensity function could be shown to be only slowly changing a slower repetition rate on its generation could relieve the digital computational burden.

Another possible application of optical processing to the algorithm of Figure 1 would be in the implementation of the high dimensioned matrix operations. The parallel nature of optical processing could be used to great advantage in accomplishing these functional operations. The formation of the expected intensity function, $\underline{h}(\hat{\underline{x}}(t_i), t_i)$, was discussed above. Once the spatial domain representation of $\underline{h}(\hat{\underline{x}}(t_i), t_i)$ is created, it is to be subtracted from the measurement data $\underline{z}(t_i)$, which is the incoming FLIR data frame. The intensity

values from the FLIR could drive a spatial light modulator and then the residual could be formed by optical subtraction of $\underline{z}(t_i) - \underline{h}(\underline{x}(t_i), t_i)$ (16:383). The subtraction scheme of Reference 16, page 383, uses two LCLVs onto which $\underline{z}(t_i)$ and $\underline{h}(\hat{\underline{x}}(t_i), t_i)$ are projected. Potentially the IR radiation which was input to the FLIR could directly drive a spatial light modulator eliminating the need for a scanning type FLIR. The residual must next be multiplied by the gain matrix $\underline{K}(t_i)$. In the digital implementation this matrix is 4×64 with only two unique rows. Therefore, two two-dimensional images which represent the two unique rows could be placed, via spatial light modulators, in the plane, in the space domain, which contains the residual resulting in two-dimensional images which could be sampled and summed to produce the two unique update components of Equation (4-2). These are the components which are added to our best estimate of the state before we get a measurement, $\hat{\underline{x}}(t_i^-)$, to generate $\hat{\underline{x}}(t_i^+)$.

To enhance the algorithm of Chapter V, Correlator-Kalman filter, optical correlations can be used. The transform of the template will be encoded into the filter of the transform plane, P_2 , of Figure 27. This template could theoretically be obtained by accomplishing the data processing of Chapter II optically as discussed above. A second possibility would be to derive the template digitally as was done for Chapter V and then input the information into the spatial

light modulator; this was also discussed above. A third possibility would be to array many potential templates in the filter plane and accomplish simultaneous optical correlations with all of them. Templates could be prepared in which the presence and disposition of targets were varied and where the background characteristics were also varied. The weighting of the results from the multiple template correlations could be controlled via adaptive estimation of target and environmental characteristics. The input data image would be used to modulate a collimated laser beam which is input to a transform lens. A multiple holographic lens is used as the Fourier transforming lens which directs the transform to each of the many matched filters, made from the templates. The position estimates from any of these correlation implementation options could then be processed by a Kalman filter.

Conclusion

In summary, high bandwidth optical processing in parallel with flexible lower bandwidth digital computation potentially could relieve the computational burden of the tracking algorithms developed in this research. The pattern recognition algorithm given in Chapter II would be very difficult to implement optically because of the complex filters required. For implementation of the high dimensional Kalman filter, (see Chapter IV), optical processing could accomplish the computationally intense functional matrix operations.

Optical implementation of the correlation algorithm of Chapter V has the most promise. Before any optical implementation is possible though, considerable research and development must be accomplished. The software developed in this research provides a flexible tool to determine what spatial frequency modifications enhance tracking. The zeroing out of spatial frequencies within the software is just one example of how this software can help determine what filters are needed for optical implementation of the tracking algorithms and what characteristics the resulting hybrid optical/digital algorithm would have. The testing of the differentiation filter of Equation (7-3) would just be a point by point multiplication of the spatial frequency components by an array whose values were determined by that equation. The software provided in Appendix H is well commented and easily modified for this type of testing.

VIII. Conclusions and Recommendations

Conclusions

The conclusions addressed in this section are formulated from the details of Chapter VI, Performance Analysis. The milestones which were realized in this research will be reiterated here.

As shown in Table I, the extended Kalman filter algorithm performs very well even when the intensity functions are not assumed, as was done in prior research efforts (4;5). These intensity functions were derived using the digital pattern recognition techniques developed in Chapter II. It was shown in Chapter VI that the tracking capability was not overly sensitive to increased errors in the derivation of the intensity functions. The filtering of high spatial frequencies was shown to decrease tracking errors for cases where the intensity function is relatively smooth.

In previous research efforts, apriori intensity function information was given to the extended Kalman filter. For some tracking scenarios those extended Kalman filter trackers were found to outperform correlation trackers. The alternate tracking algorithm of Chapter V was developed to combine correlation and Kalman filtering. When no apriori information on the intensity functions was assumed, the processing of the 64 intensity measurements by the Kalman filter should not outperform correlators so easily. For this reason

a correlation algorithm which makes use of dynamic model information from the Kalman filter, thresholding correlator outputs to remove false peaks prior to centroid calculations, on-line template derivation and correlator position estimate enhancement via a Kalman filter was derived. Chapter VI showed how this algorithm outperforms the originally envisioned algorithm of Figure 1.

Finally Chapter VII presented the optical processing alternatives for implementing the tracking algorithms. The parallel nature of optical processors provide the potential to relieve the computational burden of the tracking algorithms. Prior to any optical implementation, extended research and development must be accomplished.

Recommendations

Further research is recommended to assess the effects of incorporating the IR laser's FLIR image in the model's used. The use of optical windows could potentially notch the contribution of the IR laser out of the FLIR image. The laser will however induce hot spots on the target which were not part of the original multi-hotspot target model. Modern estimation techniques could also be used to determine what translational or phase distortion effects occurred during propagation of the laser beam. The use of spatial light modulators could potentially obtain the phase distortion induced by the atmosphere. A compensating imposed distortion on the

outgoing beam could then maximize target damage.

Another area of suggested research is to attempt optical implementation of those portions of the tracking algorithms discussed in Chapter VII. This must include research into the feasibility of using the many types of available spatial light modulators.

The alternative tracking algorithm developed in Chapter V needs to be investigated further. The optimal thresholding and peak detection or centroiding techniques could further improve tracking ability. Adaptive techniques for on-line tuning could also be investigated.

The algorithms of this research should now be tested using real FLIR data. A combined Physics-EE effort at AFIT would be required to assemble the experimental apparatus needed to generate the real FLIR data. As an alternative, the data could potentially be provided to AFIT by the Air Force Weapons Laboratory.

The use of different dynamics models should also be investigated. Adaptive models or models compatible with different tracking scenarios could also be investigated.

An investigation of how these algorithms perform when tracking a slowly changing target shape is also needed. The variation of α to enhance tracking of slowly changing targets could also be investigated.

Finally, only empirical convergence of the algorithms

developed was shown during this research. A theoretical proof of convergence of these adaptive estimation techniques should be derived.

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Appendix A

Two-Dimensional Finite Discrete Fourier Transform Interpretation and Test

Similar to the presentation of J. W. Goodman, reference 7, the Rect function is defined to extract one period of the spatial intensity function as

$$\text{Rect}_N(x,y) = \begin{cases} 1 & 0 \leq x \leq N-1, 0 \leq y \leq N-1 \\ 0 & \text{otherwise} \end{cases} \quad (\text{A-1})$$

Reproducing Equations (2-3) and (2-4) of Chapter II and using the Rect function to define the area sequence $g(x,y)$ as being zero outside the interval $0 \leq x \leq N-1$

$$g(x,y) = g'(x,y) \text{Rect}_N(x,y) \quad (\text{A-2})$$

$$G(f_x, f_y) = \left[\sum_{x=0}^{N-1} \sum_{y=0}^{N-1} g(x,y) e^{-j2\pi(f_x x + f_y y)} \right] \text{Rect}_N(f_x, f_y) \quad (\text{A-3})$$

$$g(x,y) = \frac{1}{N^2} \left[\sum_{f_x=0}^{N-1} \sum_{f_y=0}^{N-1} G(f_x, f_y) e^{+j2\pi(f_x x + f_y y)} \right] \text{Rect}_N(f_x, f_y) \quad (\text{A-4})$$

$G(f_x, f_y)$ is the Finite Discrete Fourier Transform of $g(x,y)$ (8:118). The Rect function of Equation (A-1) is separable in the two independent variables:

$$\text{Rect}_N(f_x, f_y) = \text{Rect}_N(f_x) \text{Rect}_N(f_y) \quad (\text{A-5})$$

Equation (A-3) can now be written as

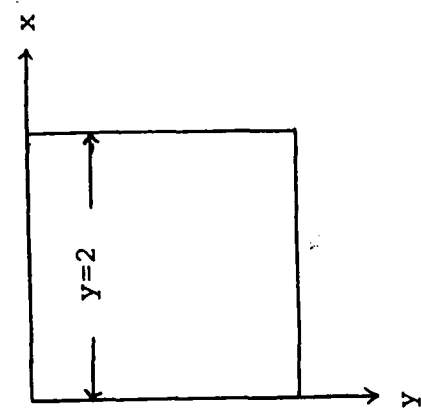
$$G(f_x, f_y) = \left[\sum_{y=0}^{N-1} X(f_x, y) \exp \frac{-j2\pi(f_y y)}{N} \right] \text{Rect}_N(f_y) \quad (\text{A-6})$$

where

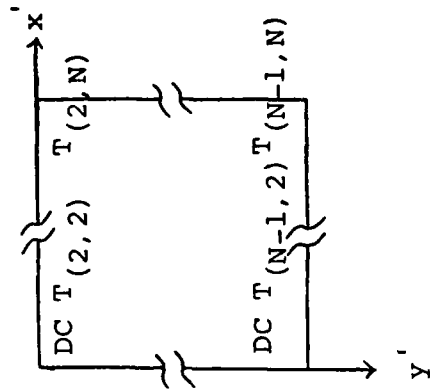
$$X(f_x, y) = \left[\sum_{x=0}^{N-1} g(x, y) \exp \frac{-j2\pi(f_x x)}{N} \right] \text{Rect}_N(f_x) \quad (\text{A-7})$$

Equation (A-7), $X(f_x, y)$ corresponds to an N-point one dimensional Discrete Fourier Transform for each value of the row index y (8:118). $X(f_x, y)$ is the result of N one dimensional transforms, one for each row of $g(x, y)$. In Figure A-1a, if y is held constant, say $y=2$, and a one-dimensional Fourier Transform is accomplished across that row, the variation in the image intensities from column to column would result in the zero frequency of that variation to be located at $x'=1$ and $y'=2$, of Figure A-1b, while the coefficient associated with the fundamental, the first harmonic, in both directions would be found at $x'=2$ and $y'=2$ with its conjugate located at $x'=N$ and $y'=2$.

To complete the two-dimensional Discrete Fourier Transform Equation (A-6) expresses how to implement the N one-dimensional transforms along each column. To summarize this general interpretation of the two-dimensional Discrete Fourier Transform, the Equations (A-6) and (A-7) show how the two-dimensional transform is achieved by using a one-dimensional transform on the rows first and then on the columns, or vice versa.



(a) Original Data Array



(b) Transformed Data

Figure A-1. Row Transform Result of 2-D DFT

For the case where the image intensity function is separable in the two independent variables x and y , for example, $g(x,y)$ having the property that

$$g(x,y) = g_1(x)g_2(y) \quad (A-8)$$

the two-dimensional Discrete Fourier Transform, $G(f_x, f_y)$, becomes the product of the one-dimensional independent transforms $G_1(f_x)$ and $G_2(f_y)$.

$$G(f_x, f_y) = G_1(f_x)G_2(f_y) \quad (A-9)$$

A function of two independent variables is separable within a specific coordinate system if it can be written as a product of two functions of one independent variable each. The two-dimensional transform degenerates to holding the row index constant, for example, and running the one-dimensional transform across the columns, for anyone of the N rows. Similarly the column index is held while the one-dimensional transform is accomplished across the rows, and this is done for any of the columns. The results of these two independent transforms are then multiplied together.

This leads to some interesting algebra which can be exploited to test the implementation of the two-dimensional Discrete Fourier Transform. In Figure A-1, $T_{(2,2)}$ will consist of the product of the two one-dimensional transform fundamental coefficients for that row or column. If x is the column coordinate and y is the row coordinate, then

$T_{(y,x)}$ is defined as

$$T_{(2,2)} = \left[\begin{array}{l} 1^{\text{st}} \text{ harmonic in } y \\ \text{for column 2} \end{array} \right] \triangleq_y (1,2) \cdot \left[\begin{array}{l} 1^{\text{st}} \text{ harmonic in } x \\ \text{for row 2} \end{array} \right] \triangleq_x (1,2) \quad (\text{A-10})$$

$$T_{(2,N)} = \left[\begin{array}{l} 1^{\text{st}} \text{ harmonic in } y \\ \text{for column N} \end{array} \right] \triangleq_y (1,N) \cdot \left[\begin{array}{l} \text{conjugate of } 1^{\text{st}} \\ \text{harmonic in } x \\ \text{for row 2} \end{array} \right] \triangleq_x (1,2)^* \quad (\text{A-11})$$

$$T_{(N-1,2)} = \left[\begin{array}{l} \text{conjugate of } 1^{\text{st}} \\ \text{harmonic in } y \\ \text{for column 2} \end{array} \right] \triangleq_y (1,2)^* \cdot \left[\begin{array}{l} 1^{\text{st}} \text{ harmonic in } x \\ \text{for row N-1} \end{array} \right] \triangleq_x (1,N-1) \quad (\text{A-12})$$

$$T_{(N-1,N)} = \left[\begin{array}{l} \text{conjugate of } 1^{\text{st}} \\ \text{harmonic in } y \\ \text{for column N} \end{array} \right] \triangleq_y (1,N)^* \cdot \left[\begin{array}{l} \text{conjugate of } 1^{\text{st}} \\ \text{harmonic in } x \\ \text{for row N-1} \end{array} \right] \triangleq_x (1,N-1)^* \quad (\text{A-13})$$

if $y_1 < N/2$, $x_1 < N/2$

$$T_{(y_1,x_1)} = \left[\begin{array}{l} (y_1-1) \text{ harmonic in } y \\ \text{for column } x_1 \end{array} \right] \triangleq_y (y_1-1, x_1) \cdot \left[\begin{array}{l} (x_1-1) \text{ harmonic in } x \\ \text{for row } y_1 \end{array} \right] \triangleq_x (x_1-1, y_1)$$

If the variation in intensity across every row is equal to the variation in intensity for every other row and the variation across all of the columns is similarly set equal, then the components of the transform can be defined as

$$\begin{aligned}
Y_{(1,2)} &= a + jb & x_{(1,2)} &= c + jd \\
Y_{(1,N)} &= a + jb & x_{(1,N-1)} &= c + jd \\
Y_{(1,2)}^* &= a - jb & x_{(1,2)}^* &= c - jd \\
Y_{(1,N)}^* &= a - jb & x_{(1,N-1)}^* &= c - jd
\end{aligned} \tag{A-14}$$

Using Equation (A-14) to solve (A-10) through (A-13)

$$T_{(2,2)} = Y_{(1,2)} \cdot x_{(1,2)} = (a+jb)(c+jd) = (ac-bd) + j(bc+ad) \tag{A-15}$$

$$T_{(2,N)} = Y_{(1,N)} \cdot x_{(1,2)}^* = (a+jb)(c-jd) = (ac+bd) - j(ad-bc) \tag{A-16}$$

$$T_{(N-1,2)} = Y_{(1,2)}^* \cdot x_{(1,N-1)} = (a-jb)(c+jd) = (ac+bd) + j(ad-bc) \tag{A-17}$$

$$T_{(N-1,N)} = Y_{(1,N)}^* \cdot x_{(1,N-1)}^* = (a-jb)(c-jd) = (ac-bd) - j(ad+bc) \tag{A-18}$$

Equation (A-15) for $T_{(2,2)}$ is the conjugate of Equation (A-18) for $T_{(N-1,N)}$ under the conditions of uniform variations on any row and similarly for the columns, which just implies separability.

To implement the two-dimensional Fourier Transform, subroutine Fourt was used, which is a common Fortran subroutine (4:). To test subroutine Fourt to see where it places harmonics with a two-dimensional array, the results of Equations (A-15) through (A-18) were used. Figures A-2 through A-7 show the results of the tests.

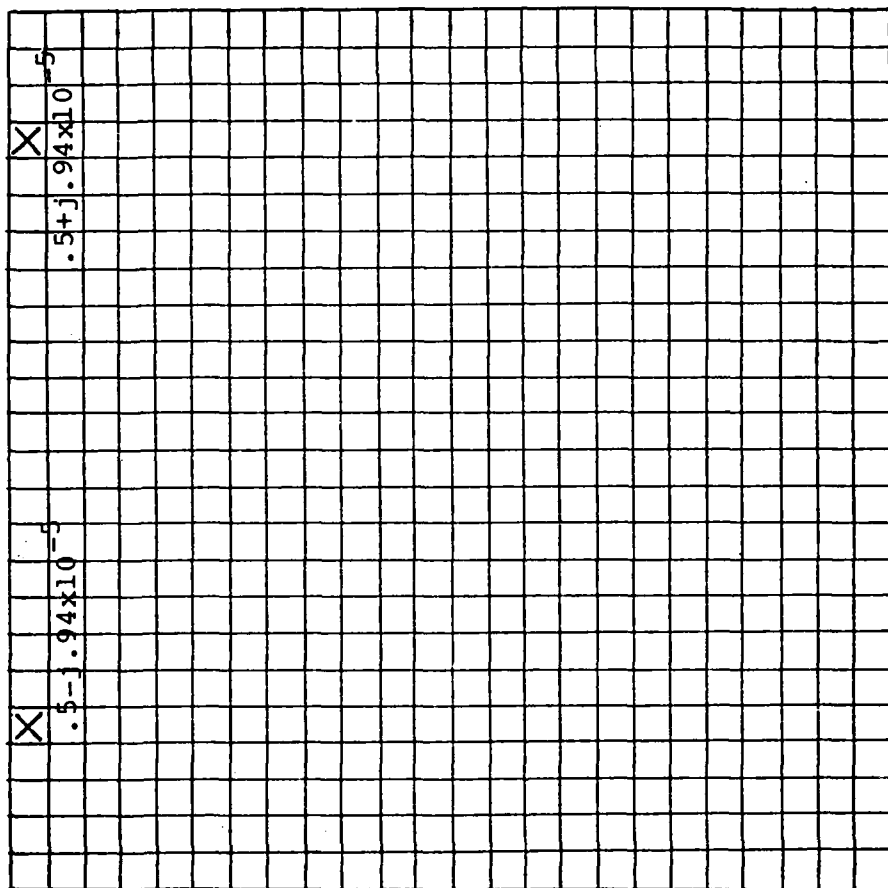


Figure A-2. $\cos 2\pi x/6$

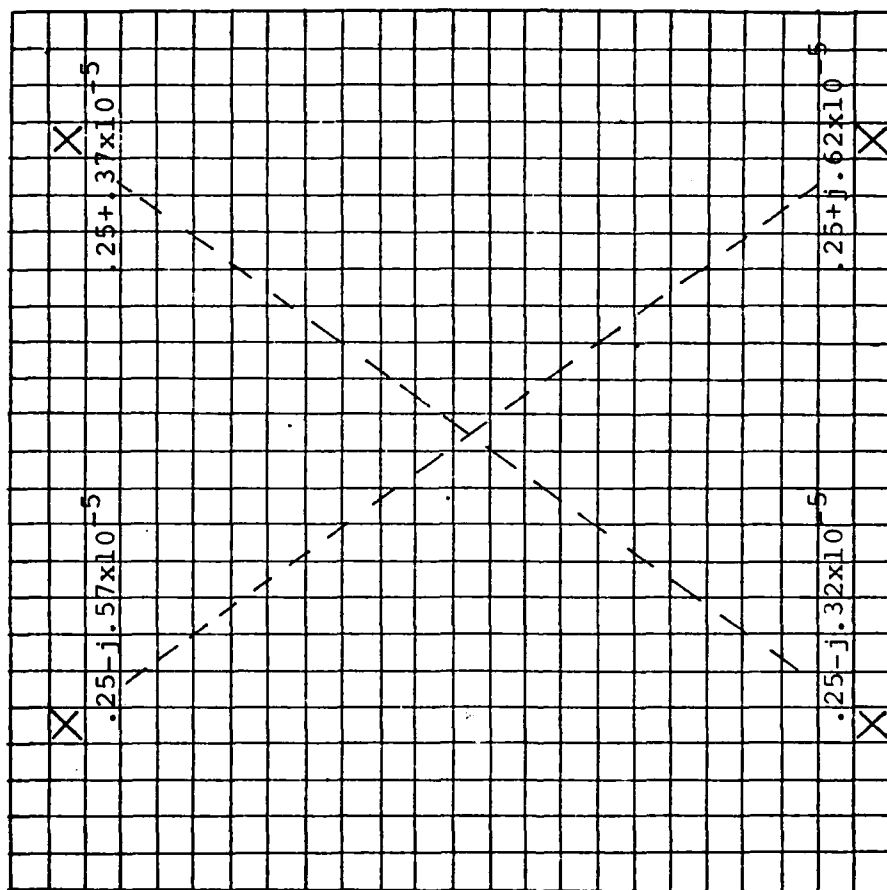


Figure A-3. $(\cos 2\pi x/6) (\cos 2\pi y/24)$

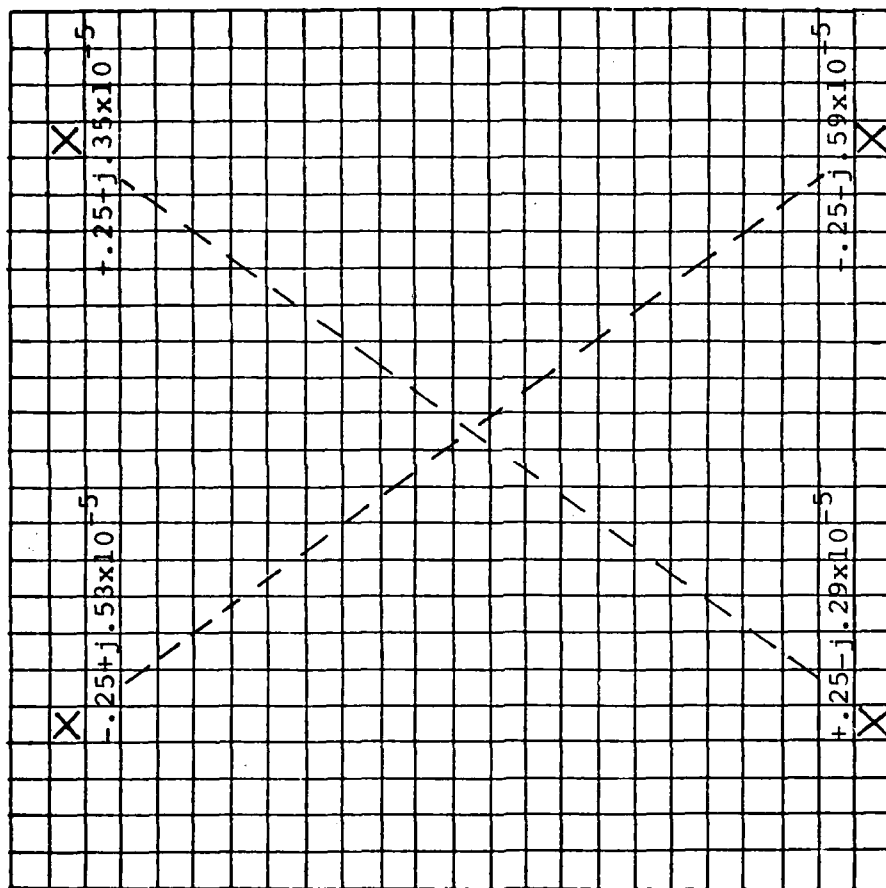


Figure A-4. $(\sin 2\pi x/6) (\sin 2\pi y/24)$

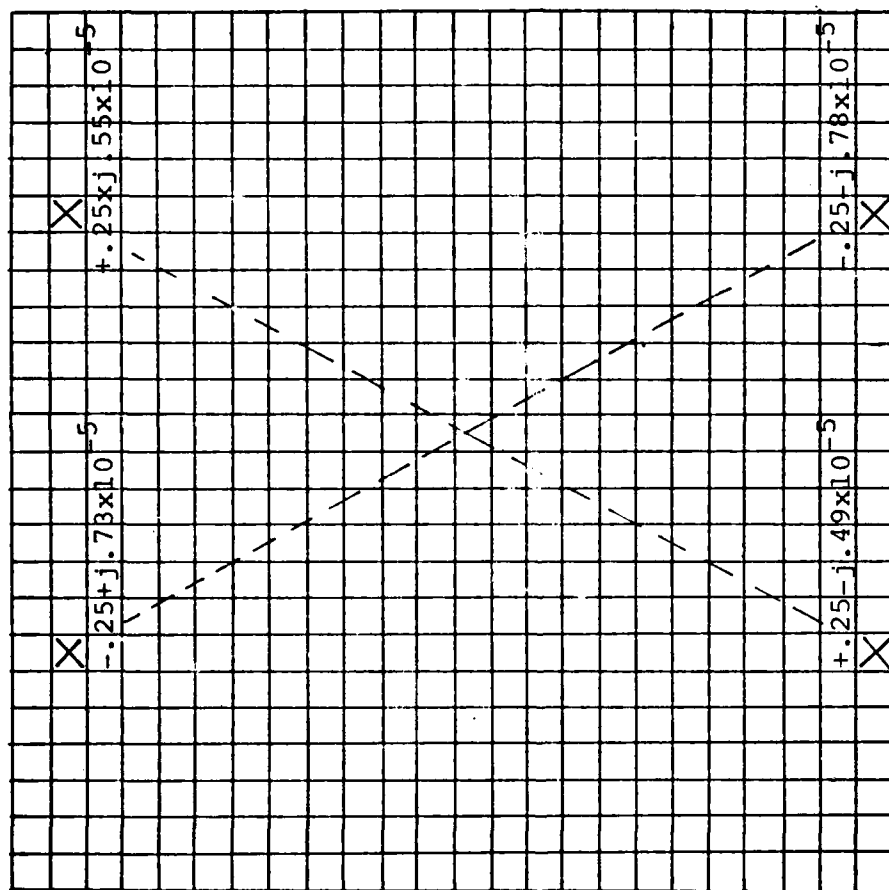


Figure A-5. $(\sin 2\pi x/4) (\sin 2\pi y/24)$

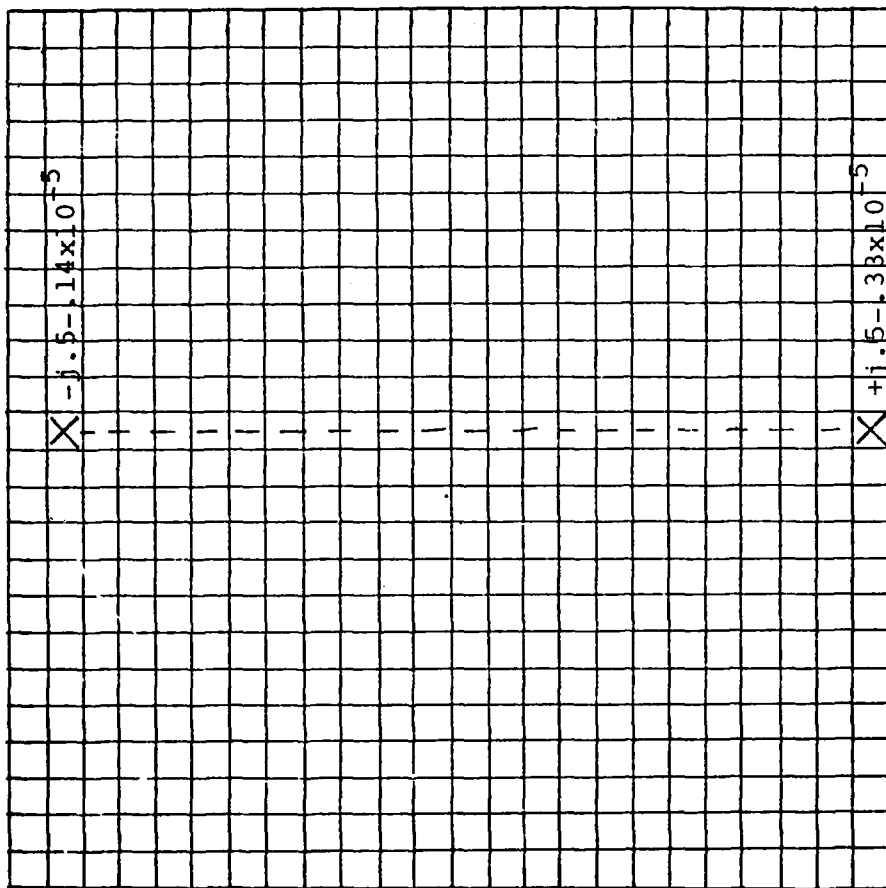


Figure A-6. $(\cos 2\pi x/2) (\sin 2\pi y/24)$

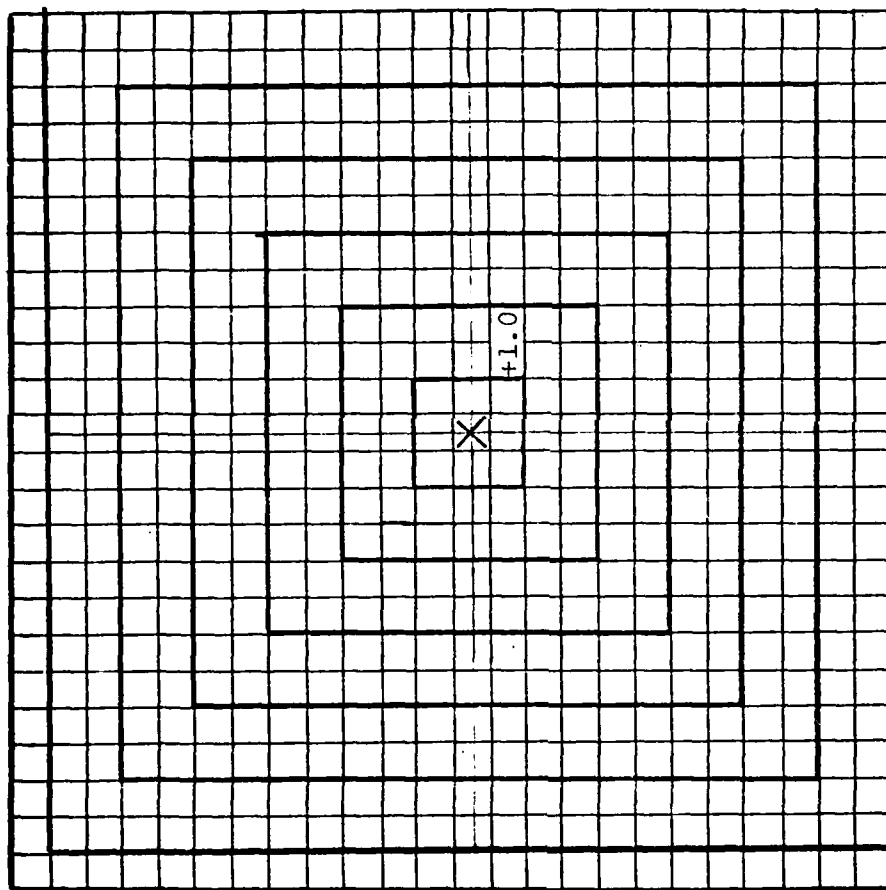


Figure A-7. $(\cos 2\pi x/2) (\cos 2\pi y/2)$

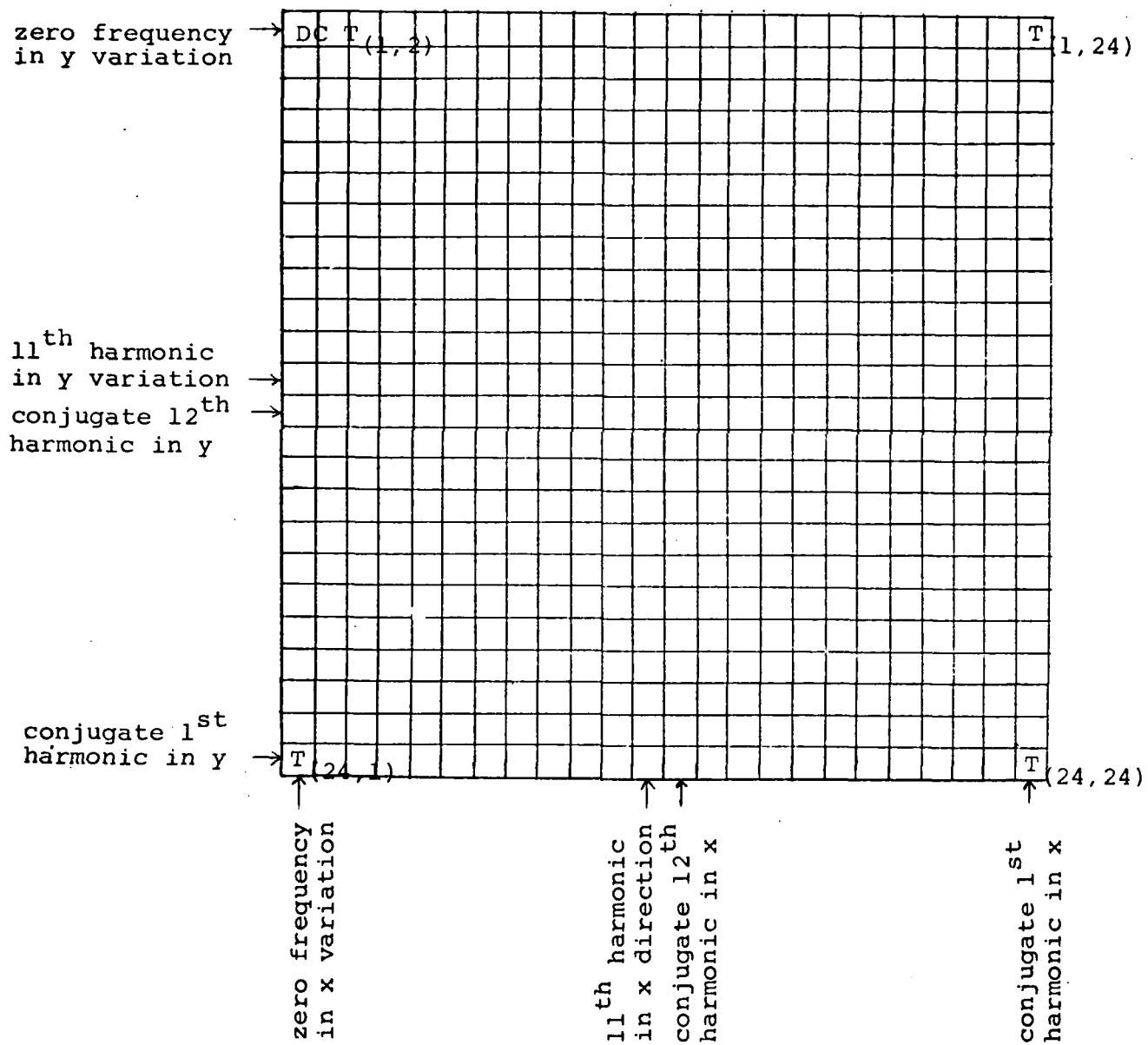
Figure A-1 had as its input a 24 x 24 array with magnitudes of each element varying only across the rows via $\cos(2\pi x/6)$. Using the above interpretation of a two-dimensional Fourier Transform, the fundamental frequency assumed would be one which corresponded to one period across the 24 element array. Since the input obviously fits 4 cycles in that space, the only nonzero component of the Fourier Transform expected would be at the fourth harmonic. The transform would also be expected to be real only since the input is a pure cosine. Figure A-2 is then encouraging in that the only nonzero components are where expected and the imaginary portions of that answer is extremely small. The reason that there are nonzero elements only in the first row is that when the transform was accomplished across the columns, there was no variation in the y coordinate, which is equivalent to taking the transform of a constant one. That transform results in a one in the zero frequency components in each column which is the first row and zeros everywhere else. When the multiplication of Equation (A-9) is accomplished, Figure A-2 results.

Figure A-3 had an input of $(\cos 2\pi x/6) \cdot (\cos 2\pi y/24)$ which is the same variation in the x-direction and a variation in the y-direction which corresponds to one period exactly. The only nonzero result from the transform along the columns, variation in y, should be in the fundamental, which it is.

Figure A-4 through A-7 are just further examples to demonstrate Fourt. Figure A-4 had an input of the fourth harmonic in the x-direction and the fundamental in the y-direction. Figure A-5 contains the sixth harmonic in the x-direction. Figure A-6 contains the twelfth harmonic in the x-direction which only appears as a conjugate. Figure A-7 contains only the twelfth harmonic in both directions and encloses spatial frequencies within boxes. A thorough understanding of these results is needed to understand taking derivatives and shifting in the transform domain.

In summary Figure A-8 is provided to show the output of the subroutine Fourt. The DC component is the product of the zero frequency components of the one-dimensional transforms in both directions. Elements $T_{(1,2)}$ through $T_{(24,24)}$ can be interpreted similarly to Equations (A-10) through (A-13).

Figure A-8. Output of Fourt



Appendix B

Shifting Property of the Two-Dimensional Finite Discrete Fourier Transform

To accomplish interframe filtering, the target's intensity profile must be centered within each data frame. This would allow the successively centered frames to be averaged to attenuate noise. However, for the reasons presented in Chapter I, the true target's intensity profile is offset from the center of the field-of-view. This offset from the center of the data array is estimated by the Kalman filter updated states, $\hat{\underline{x}}(t_i^+)$. The problem then becomes how to manipulate the data array so that the target's intensity profile is centered within the field-of-view. The solution is to use the shifting property of the Fourier Transform to alter the data to negate a spatial shift of an amount calculated from the filter's updated estimate.

As stated in Chapter II, a shift of a function in the space domain introduces a linear phase shift in the frequency domain (8:9). Equation (8) of Chapter II is now rewritten to include the summations of the Two-Dimensional Finite Discrete Fourier Transform.

$$F \left[g(x-x_0, y-y_0) \right] = \sum_{x=0}^{N-1} \sum_{y=0}^{N-1} g(x, y) \exp \left[\frac{-j2\pi}{N} (f_x x + f_y y) \right] \exp \left[\frac{-j2\pi}{N} (f_x x_0 + f_y y_0) \right]$$

$0 \leq y_0 \leq N \qquad 0 \leq x_0 \leq N$

(B-1)

This equation can be shortened, as done with Equation (8) of Chapter II by substituting $G(f_x, f_y)$ for the Fourier Transform of the unshifted function $g(x, y)$.

$$F \left[g(x-x_0, y-y_0) \right] = G(f_x, f_y) \exp \left[\frac{-j2\pi}{N} (f_x x_0 + f_y y_0) \right] \quad \begin{matrix} 0 \leq y_0 \leq N \\ 0 \leq x_0 \leq N \end{matrix} \quad (B-2)$$

The reason for the qualifier of shift magnitudes under Equations (B-1) and (B-2) is that if a shift were allowed to be greater than the period assumed by the Fourier Transform, see Appendix A, it could not be distinguished from a shorter shift. This is because of aliasing. Therefore, $x_0 \leq N$ and $y_0 \leq N$ are required for the interpretation of the shift as a rotation in two dimensions to be a valid unique representation.

The implication of Equations (B-1) and (B-2) using different factors for different spatial frequencies is that the results of Appendix A, Two-Dimensional Fourier Transforms, must be used to locate each of the spatial frequencies within the transform domain. To implement the shift, each point in the transform domain must be multiplied by the conjugate of the phase shift induced by the spatial translation.

$$\begin{aligned} g(x, y) &= F^{-1} \left[G(f_x, f_y) \exp \left[\frac{-j2\pi}{N} (f_x x_0 + f_y y_0) \right] \exp \left[\frac{+j2\pi}{N} (f_x x_0 + f_y y_0) \right] \right] \\ &= F^{-1} \left[F \left[g(x-x_0, y-y_0) \right] \exp \left[\frac{+j2\pi}{N} (f_x x_0 + f_y y_0) \right] \right] \end{aligned} \quad (B-3)$$

The centered intensity function $g(x,y)$ can be derived from the inverse Fourier Transform of the Fourier Transform of the shifted function $F[g(x-x_0,y-y_0)]$ via Equation (B-3). The shifted intensity function $g(x-x_0,y-y_0)$ is the input frame of data in Figure 1 of Chapter I. The Two-Dimensional Finite Discrete Fourier Transform of this data is then taken, which is $F[g(x-x_0,y-y_0)]$. In Appendix A, Figure A-8, the output of a two-dimensional transform is shown. To implement a shift each point of the two-dimensional transformed data array must be multiplied by the conjugate of the translation induced linear phase shift as shown in (B-3).

Subroutine Shift shifts a data array by an amount specified by its parameters. In Figure A-8, for example, point $T_{(1,2)}$ is the point of the transformed array in the first row second column. Figure A-8 shows it is the first harmonic in the x-variation and the zero frequency in the y-variation (i.e., $f_x=1, f_y=0$). This point would therefore be multiplied by $\exp[-\frac{j2\pi}{N}x_0]$ to implement a shift of x_0, y_0 . Taking another point, for example, $T_{(24,24)}$ is the transformed data array component in the twenty-fourth row twenty-fourth column. Figure A-8 shows this point to be the product of the conjugate of the first harmonics in both directions. To implement a shift this point would be multiplied by $\exp[\frac{+j2\pi}{N}(x_0+y_0)]$.

Figure B-1a and B-1b show the results of subroutine Shift. The inputs to Shift are the data array, the dimension

1 1	
1 1	

(a) Original data

	1 1
	1 1

(b) x shift = 2., y shift = 2.

Figure B-1. Results of Subroutine Shift

of that data array, and the amount in pixels of shift desired. This routine was tested with data representing a single Gaussian and a multi-hotspot three Gaussian profile.

In summary, Equation (B-3) shows how the centered intensity function can be derived from the Fourier Transform of the spatially translated intensity function $F[g(x-x_0, y-y_0)]$. The Two-Dimensional Finite Discrete Fourier Transform assumes that this finite-area array represents one period of a two-dimensional periodic sequence. For this reason, if a shift is greater than the period it can't be distinguished from a shorter shift.

Appendix C

Implementation of the Exponential Smoothing Algorithm

As explained in Chapter II, the target's intensity pattern is corrupted by noise. Interframe smoothing of centered intensity patterns is accomplished with an exponential smoothing algorithm defined by

$$\hat{y}(t) = \alpha y(t) + (\alpha-1) \hat{y}(t-1) \quad (C-1)$$

where

$\hat{y}(t)$ = current averaged data frame

$y(t)$ = current data frame

$\hat{y}(t-1)$ = previous result of averaging data

α = smoothing constant $0 \leq \alpha \leq 1$

For smoothing in the frequency domain Equation (C-1) becomes

$$\hat{L}(t_i) = \alpha L(t_i) + (1-\alpha) \hat{L}(t_{i-1}) \quad (C-2)$$

where

$\hat{L}(t_i)$ = current averaged data frame in frequency domain

$L(t_i)$ = transform of current noise corrupted data frame

$\hat{L}(t_{i-1})$ = previous result of averaging in frequency domain

α = smoothing constant $0 \leq \alpha \leq 1$

If, for example, the steady state value of α is to be 0.1, this algorithm would be implemented as follows. The smoothing constant, α , is varied for the first ten frames

($\alpha=1/k$ $k=1,2,3,\dots,10$) until the steady state value of $\alpha = .1$ is reached. Once steady state is reached Equation (C-2) becomes:

$$\hat{L}(t_i) = .1 L(t_i) + .9 \hat{L}(t_{i-1}) \quad (C-3)$$

when the smoothing constant, α , is set to $1/k$ for the first ten frames, k is equal to from one to ten, the equations below describe the smoothing algorithm.

$$k = 1 \quad \hat{L}(t_1) = L(t_1)$$

$$k = 2 \quad \hat{L}(t_2) = \frac{1}{2}L(t_2) + \frac{1}{2}\hat{L}(t_1) = \frac{1}{2}L(t_2) + \frac{1}{2}L(t_1)$$

$$\begin{aligned} k = 3 \quad \hat{L}(t_3) &= \frac{1}{3}L(t_3) + \frac{2}{3}\hat{L}(t_2) = \frac{1}{3}L(t_3) + \frac{2}{3}[\frac{1}{2}L(t_2) + \frac{1}{2}L(t_1)] \\ &= \frac{1}{3}L(t_3) + \frac{1}{3}[L(t_2) + L(t_1)] \end{aligned}$$

$$\begin{aligned} k = 4 \quad \hat{L}(t_4) &= \frac{1}{4}L(t_4) + \frac{3}{4}\hat{L}(t_3) \\ &= \frac{1}{4}L(t_4) + \frac{3}{4}[\frac{1}{3}(L(t_3) + L(t_2) + L(t_1))] \\ &= \frac{1}{4}[L(t_4) + L(t_3) + L(t_2) + L(t_1)] \end{aligned} \quad (C-4)$$

This time averaging of the first k frames continues until the steady state value of $\alpha = .1$ and Equation (C-3) is reached. For the tenth frame the smoothing algorithm becomes:

$$\begin{aligned} k = 10 \quad \hat{L}(t_{10}) &= \frac{1}{10}L(t_{10}) + \frac{9}{10}[\frac{1}{9}(L(t_9) + \dots + L(t_1))] \\ &= \frac{1}{10}[L(t_{10}) + \dots + L(t_1)] \end{aligned}$$

$$\begin{aligned}
k = 11 \quad \hat{L}(t_{11}) &= \frac{1}{10} L(t_{11}) + (.9)(.1) \cdot \sum_{i=1}^{10} L(t_i) \\
k = 12 \quad \hat{L}(t_{12}) &= \frac{1}{10} L(t_{12}) + (.9)(.1) L(t_{11}) + (.9)(.9)(.1) \cdot \\
&\quad \sum_{i=1}^{10} L(t_i) \quad (C-5)
\end{aligned}$$

For $k \geq 11$ the exponential smoothing equation can be generalized to the following equation

$$\begin{aligned}
k \geq 12 \quad \hat{L}(t_k) &= \frac{1}{10} L(t_k) + \sum_{l=1}^{k-11} (.9)^l (.1) L_{k-l} \\
&\quad + (.9)^{k-10} (.1) [L(t_{10}) + \dots + L(t_1)] \quad (C-6)
\end{aligned}$$

When $k=11$ the second term of Equation (C-6), the summation from $l=1$ to $k-11$, becomes zero since the upper limit on the summation is less than the lower limit.

If it is desired to do this algorithm in the spatial domain the same summations hold.

$$\begin{aligned}
i \geq 11 \quad \hat{h}(x, y, t_i) &= .1 h(x, y, t_i) + \sum_{k=1}^{i-11} (.9)^k (.1) h(x, y, t_{i-k}) \\
&\quad + (.9)^{i-10} (.1) [h(x, y, t_{10}) + \dots + h(x, y, t_1)] \\
i \leq 10 \quad \hat{h}(x, y, t_i) &= F^{-1}[L(t_i)] = \frac{1}{i} \sum_{k=1}^i h(x, y, t_k) \quad (C-7)
\end{aligned}$$

In summary, an exponential smoothing algorithm was used to minimize the effects of the corrupting noise. Equations (C-4), (C-5), and (C-6) express the implementation of

this algorithm in the frequency domain. This same algorithm is valid in the spatial domain as shown in Equation (C-7).

Appendix D

Implementation of the Spatial Derivatives Using Fourier Transforms

The extended Kalman filter algorithm requires the spatial derivatives of the two-dimensional intensity function with respect to each of the states (see Chapter IV). The derivative property of the Fourier Transform can be used to obtain these derivatives.

$$\begin{aligned} F\left[\frac{\partial h(x,y)}{\partial x}\right] &= j2\pi f_x \cdot F[h(x,y)] \\ F\left[\frac{\partial h(x,y)}{\partial y}\right] &= j2\pi f_y \cdot F[h(x,y)] \end{aligned} \quad (D-1)$$

Equation (D-1) shows that differentiation in the x direction of the space domain is equivalent to multiplication by $j2\pi(f_x)$ in the frequency domain and similarly for the y direction. The derivative of the intensity function can be expressed in terms of the transform of that function.

To implement Equation (D-1), the results of Appendix A must be used to locate each of the spatial frequencies in the transform domain. To obtain the spatial derivative of the intensity function, each data point in the transform domain must be multiplied by $j2\pi \cdot$ (corresponding spatial frequency in the direction of the desired derivative). In Figure A-8, for example point $T_{(1,2)}$ is the point of the transformed array in the first row and second column. Figure A-8 shows this point to be the product of the first harmonic

in the x-variation and the zero frequency in the y-variation. To obtain the spatial derivative in the x-spatial-direction, this point would be multiplied by $(j2\pi/N)$. Taking another point, say $T_{(24,24)}$, which is the transformed data array component in the twenty-fourth row and twenty-fourth column, the conjugate of spatial frequencies can be demonstrated. $T_{(24,24)}$ is the product of the conjugate of the first harmonics in both x and y directions. To obtain the spatial derivative in the x-direction this point would be multiplied by $-j2\pi/N$.

To show how the Derivative algorithm was tested Figures D-1 through D-3 are included. Figure D-1 shows the original data to be sinusoids in both spatial directions, of one period in x and two periods in y, $\sin(2\pi x/24) \cdot \sin(2\pi y/12)$. Figure D-2 shows the result of using the Derivative Property of the Fourier Transform to obtain the spatial derivative in the x-direction. The result is a cosinusoid of one period. Similarly, Figure D-3 shows the spatial derivative in the y-direction. The result is a cosinusoid of two periods. These figures use a grey-scale routine which attempts to show increases in intensity by more over-prints. (see Subroutine Display). This routine only reflects the absolute values of intensities.

In summary, Equation D-1 shows how the spatial derivative can be expressed in terms of the transform of that in-

```

-----
!      +X000000X+   +X000000X+  !
!      +000000000+  +000000000+!
!      +000000000+  +000000000+!
!      +000000000+  +000000000+!
!      +X000000X+   +X000000X+  !
!
!      +X000000X+   +X000000X+  !
!      +000000000+  +000000000+!
!      +000000000+  +000000000+!
!      +000000000+  +000000000+!
!      +X000000X+   +X000000X+  !
!
!      +X000000X+   +X000000X+  !
!      +000000000+  +000000000+!
!      +000000000+  +000000000+!
!      +000000000+  +000000000+!
!      +X000000X+   +X000000X+  !
!
!      +X000000X+   +X000000X+  !
!      +000000000+  +000000000+!
!      +000000000+  +000000000+!
!      +000000000+  +000000000+!
!      +X000000X+   +X000000X+  !
-----

```

Figure D-1. Original Data $\sin \frac{2\pi}{24} x \cdot \sin \frac{2\pi}{24} y$

```

-----
!                                !
!000X+   +X000000X+   +X00!
!00000+ +000000000+ +0000!
!00000+ +000000000+ +0000!
!00000+ +000000000+ +0000!
!000X+   +X000000X+   +X00!
!
!000X+   +X000000X+   +X00!
!00000+ +000000000+ +0000!
!00000+ +000000000+ +0000!
!00000+ +000000000+ +0000!
!000X+   +X000000X+   +X00!
!
!000X+   +X000000X+   +X00!
!00000+ +000000000+ +0000!
!00000+ +000000000+ +0000!
!00000+ +000000000+ +0000!
!000X+   +X000000X+   +X00!
!
!000X+   +X000000X+   +X00!
!00000+ +000000000+ +0000!
!00000+ +000000000+ +0000!
!00000+ +000000000+ +0000!
!000X+   +X000000X+   +X00!
-----

```

Figure D-2. Spatial Derivative in x


```

-----
! +0000000000+ +0000000000+!
! +0000000000+ +0000000000+!
!   +X00000X+   +X00000X+  !
!
!   +X00000X+   +X00000X+  !
! +0000000000+ +0000000000+!
! +0000000000+ +0000000000+!
! +0000000000+ +0000000000+!
!   +X00000X+   +X00000X+  !
!
!   +X00000X+   +X00000X+  !
! +0000000000+ +0000000000+!
! +0000000000+ +0000000000+!
! +0000000000+ +0000000000+!
!   +X00000X+   +X00000X+  !
!
!   +X00000X+   +X00000X+  !
! +0000000000+ +0000000000+!
! +0000000000+ +0000000000+!
! +0000000000+ +0000000000+!
!   +X00000X+   +X00000X+  !
!
!   +X00000X+   +X00000X+  !
! +0000000000+ +0000000000+!
-----

```

Figure D-3. Spatial Derivative in y

tensity function. Within the computer simulation, subroutine Deriv implements this algorithm. This appendix derives the spatial derivative of an intensity function. As shown in Chapter IV the algorithm will require the negative of this result.

Appendix E

Generation of White Gaussian Noise Process

Throughout this research, it was desired to generate samples of a discrete-time white Gaussian noise vector process with a mean of zero and a given variance. This function must be simulated through the use of pseudorandom codes that generate numbers as though they were generated as samples of a scalar random variable with uniform probability density between 0 and 1. (see Figure E-1)

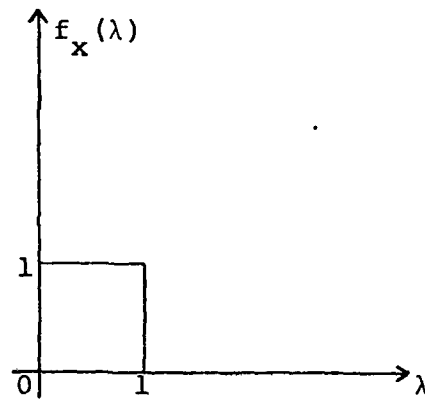


Figure E-1. Output Probability Density of Pseudorandom Code

The mean and variance of this distribution is given by

$$\mu_\lambda = \int_{-\infty}^{\infty} \lambda f_x(\lambda) d\lambda = \int_0^1 \lambda \cdot 1 d\lambda = \frac{1}{2} \quad (\text{E-1})$$

$$\sigma_\lambda^2 = \int_{-\infty}^{\infty} (\lambda - \frac{1}{2})^2 f_x(\lambda) d\lambda = \int_0^1 [\lambda^2 - \lambda + \frac{1}{4}] d\lambda = \frac{1}{12} \quad (\text{E-2})$$

If twelve independent calls are made to such a random number

generator and the outputs of these calls, specific realizations ζ_i , are summed, as

$$\Omega_j = \sum_{i=1}^{12} \zeta_i \quad (\text{E-3})$$

the result is a realization of a random variable with a mean of 6 and a variance of 1 that is essentially Gaussian (by the Central Limit Theorem, Law of Large Numbers, etc.). Six is then subtracted from each sum of realizations, Ω_j , to produce a discrete realization of ξ_j which will have a Gaussian distribution of zero mean and unity variance

$$\xi_j = \Omega_j - 6 \quad (E-4)$$

Now the ξ_j 's are arrayed into a vector of appropriate dimension. For example to create a 64×1 vector \underline{w}_1 , 64 realizations of ξ_j , each being created from independent calls to the pseudorandom code, would be arrayed:

$$\underline{w}_1 = \begin{bmatrix} \xi_1 \\ \cdot \\ \cdot \\ \cdot \\ \cdot \\ \cdot \\ \cdot \\ \xi_{64} \end{bmatrix} \quad (E-5)$$

The vector process \underline{w}_1 is composed of independent scalar white Gaussian noises of mean zero and unit variance.

To create a discrete-time white Gaussian noise vector process $\underline{w}_d(t_i)$, described by mean of zero and covariance of $\underline{Q}_d(t_i)$, in general non-diagonal, the following equation can be used.

$$\underline{w}_d(t_i) = \sqrt{\underline{Q}_d(t_i)} \underline{w}_1(t_i) \quad (E-6)$$

where $\sqrt{}$ denotes Cholesky lower triangular square root. (13:408)
Reference 13 shows that Equation (E-6) properly models the desired characteristics.

In summary, this appendix shows how samples of discrete-time white Gaussian noise vectors were generated from pseudo-random computer codes.

Appendix F

Discrete Representation of the Derivative of the Intensity Profile with Respect to the Kalman Filter States

To present a clearer presentation of the discrete representation of the intensity profile and its derivative with respect to the Kalman filter states, the continuous one-dimensional Gaussian profile of Figure F-1a is used. If the discrete representation of this intensity function is approximated as a single value at the center of a pixel the Figure F-1b is appropriate.

At time t_1 , assume that the intensity profile is centered in the field-of-view of eight horizontal pixels, as in Figure F-1b. Although h is actually the averaged value over a pixel it is approximated as the sampled value at the center. At time t_2 , the target has moved in the direction of increasing state by an amount x_0 , see Figure F-2. Taking the first pixel as an example, h_1 decreased in magnitude as the state increased. The magnitudes of the intensity measurements for all pixels located at state values to the left of the profile's maximum decreased in intensity while those to the right increased in magnitude. This is the spatial derivative rotated 180 degrees about the vertical axis. Figure F-3 gives the spatial derivative of a one-dimensional intensity profile as in Figure F-1, while Figure F-4 gives the derivative with respect to the Kalman filter states.

8 In summary, the derivative of the intensity profile with respect to the Kalman filter states is the negative of the spatial derivative of that intensity profile with respect to coordinate directions.

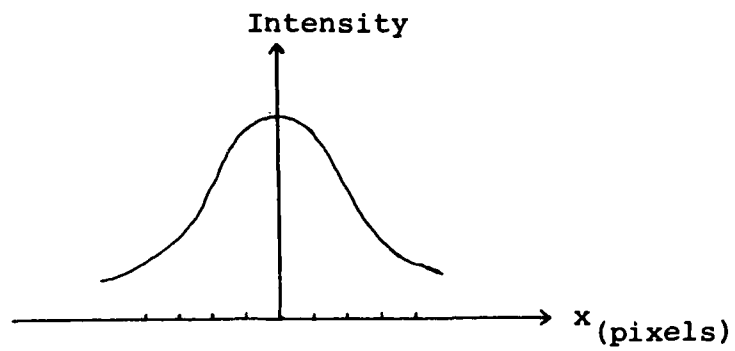


Figure F-1a. Continuous One-Dimensional Gaussian

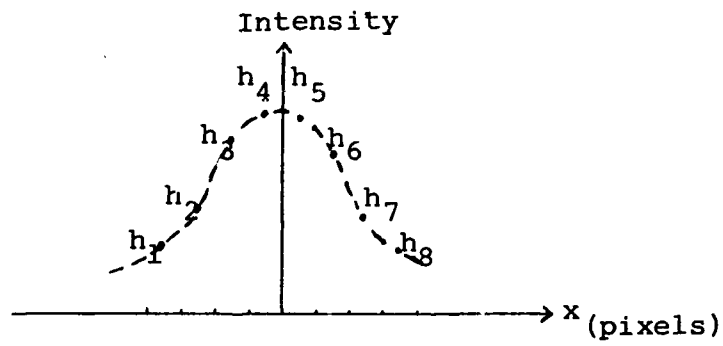


Figure F-1b. Discrete One-Dimensional Gaussian

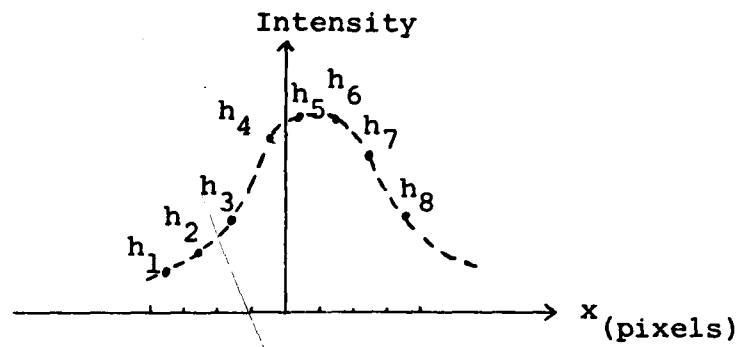


Figure F-2. Shifted Intensity Profile

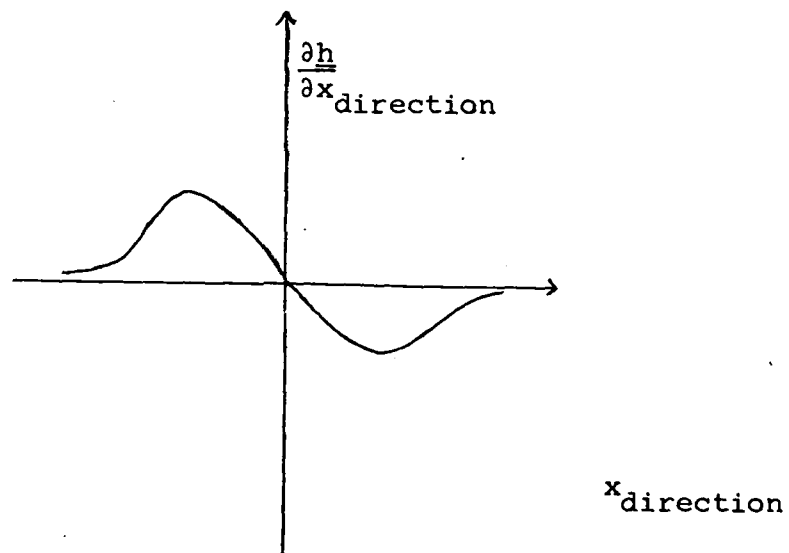


Figure F-3. Intensity's Spatial Derivative

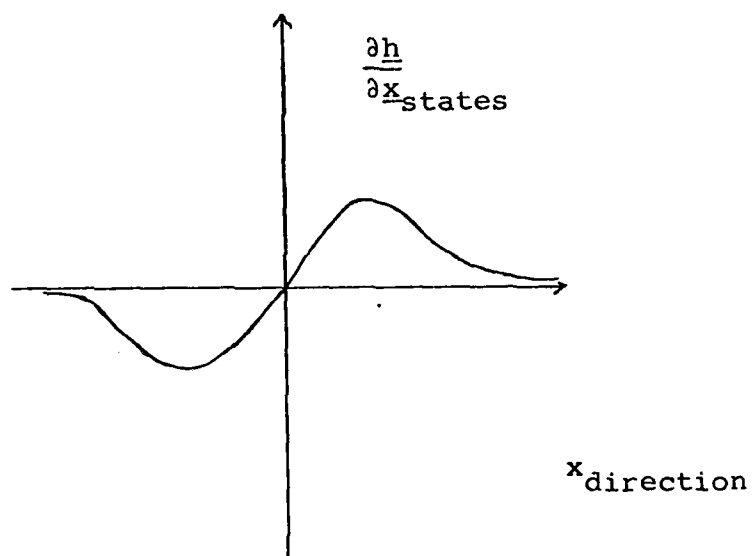


Figure F-4. Derivative with Respect to States

Appendix G

Monte Carlo Study

For the Monte Carlo analysis, many samples of the error process are generated within the computer simulation, and the error statistics are computed from those samples. In this research, twenty FLIR data frames represent one tracking history in time. For each quantity of interest, errors are computed before and after processing a FLIR data frame. These critical values, which the Kalman filter estimates, are compared to the truth model output to compute errors, as depicted in Figure G-1 (13:327).

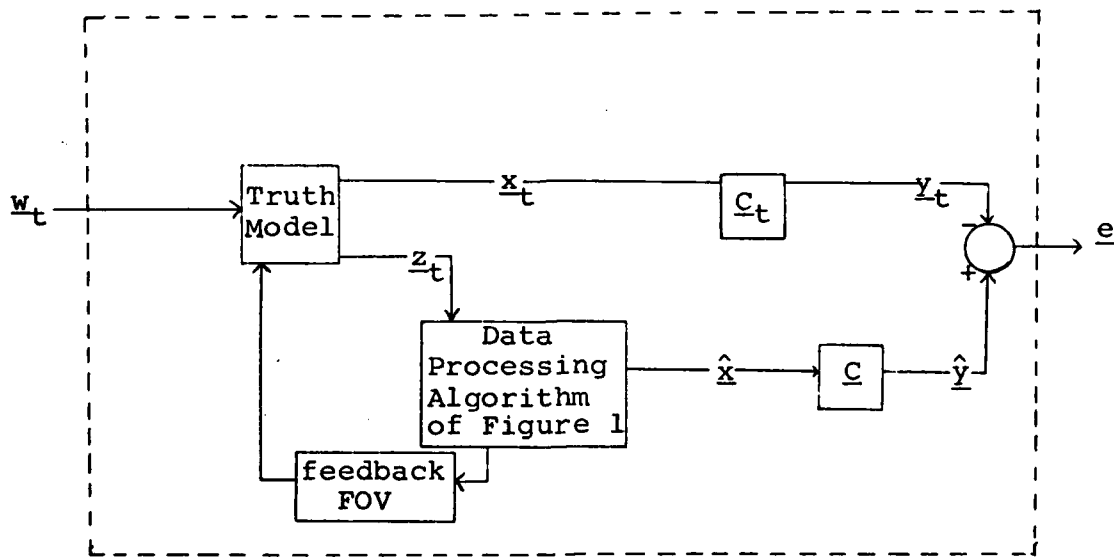


Figure G-1. Generation of Error Samples

The truth model generates the measurement vector $\underline{z}_t(t_i)$ which is a realization of the measurement process $\underline{z}_t(\cdot, \cdot)$ at time t_i , i.e. $\underline{z}_t(t_i, \omega_k)$. The feedback loop only controls the center of the field-of-view for which the intensity measurements are generated. Twenty such twenty-frame time histories are now processed and the statistics of the errors, at each time frame are computed by averaging across the twenty time histories. For example say the difference between the truth model value for x dynamics, x_{td} , and the filter estimated value for x dynamics, \hat{x}_d , in the first time history, at frame one was e_{11x_d} . By keeping stored e_{ikx_d} and $e_{ikx_d}^2$ for each frame i in a given simulation run, $i=1, \dots, 20$, and for the twenty time histories $k=1, 2, \dots, 20$, the mean error and the variance of the errors for any frame can be computed.

Figure G-1 assumes that the true values of the critical quantities \underline{y}_t are related to the truth model states, \underline{x}_t , by a linear transformation represented by the matrix \underline{C}_t . The matrix \underline{C} is similarly explained. For every quantity of critical interest, the appropriate entries in the 'C' matrices designate what combination of states constitute that value so the error sample can be generated.

In summary, the object of this Monte Carlo study was to characterize the error process of the algorithm of Figure 1 statistically.

Appendix H

Computer Software

This appendix contains the Fortran source code for some of the computer programs written in this study. The first program contained in this appendix was written for use on the CDC Fortran IV compiler. This program is the completed implementation of the algorithm of Figure 1. The next program was written for use on the MODCOMP Classic minicomputer to implement the algorithm of Chapter V. The last listing is the program which was written to generate the plots of Chapter VI. This software is well commented to allow for ease of understanding and modification.

09/21/81 12.15.51

FTH 4.8+528

74/74 OPT=1 PNDMP

PROGRAM MAIN

```

1      PROGRAM MAIN(INPUT,OUTPUT,TAPES=INPUT,TAPES=OUTPUT,TAPES,
      1  DEBUG=OUTPUT)
      C*****
      C*
      C*
      C* COMMENTS ON DATA STRUCTURES
      C*
      C*****
      C*
      C* IMAX IS AN ARRAY WHICH CONTAINS PEAK VALUES FOR THE THREE GAUSSIANS
      C* RMS BACKGROUND DIVIDED INTO THIS MAX VALUE QUAL SNR
      C*
      C* S IS AN ARRAY WHICH CONTAINS INVERSE COVARIANCES OF STATES
      C*
      C* XMAX IS A REAL ARRAY WHICH CONTAINS LOCATION OF MAX X COORDOF 3 GAUSS
      C*
      C* YMAX IS SIMILIAR TO XMAX
      C*
      C* R IS THE CORRELATION MATRIX FILLED BY SUBROUTINE SPTM
      C* IT CONTAINS THE SPATIAL NOISE CORRELATION COEFFICIENT
      C* USING FIRST AND SECOND NEAREST NEIGHBOR
      C*
      C* REAL IMAX(3),S(12),XMAX(3),YMAX(3),R(64,64)
      C*
      C* XTREAL APRAAY OF TRUTH MODEL STATES
      C* SEE SUB TRUTH
      C*
      C* PHIT- TRUTH MODEL STATE TRANSITION MATRIXSEE SUB TRUTH
      C* QD-ROOT-CHOLLEKY SQUARE ROOT OF QD=E(WOND)
      C* WT-WHAT WILL MULT QD BY TO CORRUPT THE TRUTH MODEL STATES PG 15 MERCIER
      C*
      C* H- THE MATRIX WHICH DETERMINES THE OUTPUT COMBINATION OF STATES
      C*
      C* YT- OUTPUT EQUATIONS
      C* REAL XT(3,1),PHIT(8,8),QDROOT(8,8),WT(4,1),H(2,8),YT(2,1)
      C*
      C* RRCOT- ROOT OF R
      C*
      C* W- VECTOR OF INDEX WHITE GAUSS N(0,1)
      C* WILL MULT BY RRCOT TO GET STATE UNCERTAINTY NOIS CORRUPTION
      C*
      C* V-ROOT*W
      C*
      C* UC-FOR OUTSIDE TRACKING WINDOW NEED SPATIALLY UNCORRELATED 24X24
      C* REAL PRCOT(64,64),S(64),V(64),UC(576)
      C*
      C* DATE- ERROR IN RECONSTRUCTION OF DATA ARRAY, ONE NUMBER PER PIXELPER FRAME
      C*
      C* DXE- ERROR IN FORMATION OF DERIVATIVE WITH RESPECT TO X
      C*
      C* DYE- SEE DXE
      C*
      C* REAL DATE(8,8,20),DYE(8,8,20),DYE2(8,8,20)
      C* DATE- SOURCE OF ERROR---STILLING TO DYE2,DYE2
      C* REAL DATE2(8,8,20),DYE2(8,8,20),DYE2(8,8,20)
      C*
      C* NN IS AN ARRAY WHICH CONTAINS DIMENSION OF DATA SEE FOUR

```

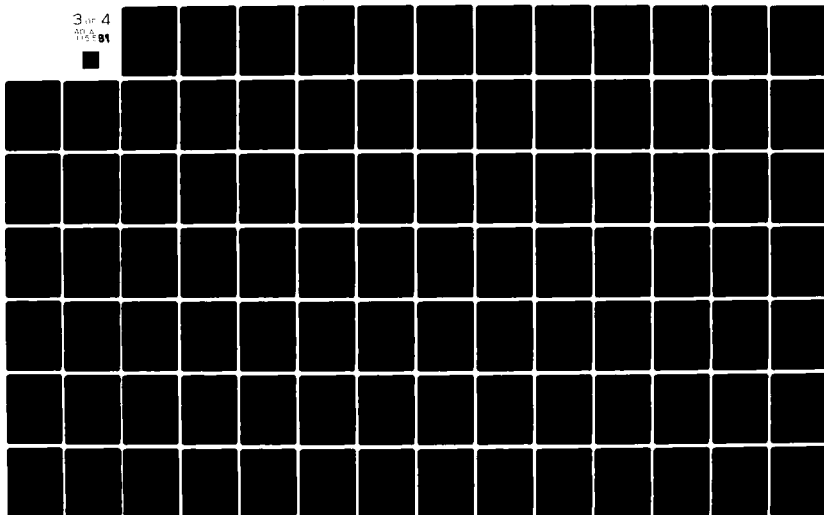
AD-A115 581

AIR FORCE INST OF TECH WRIGHT-PATTERSON AFB OH SCH00--ETC F/G 12/1
ENHANCED TRACKING OF AIRBORNE TARGETS USING FORWARD LOOKING INF--ETC(U)
DEC 81 S K ROGERS
AFIT/6E0/EE/81D-5

UNCLASSIFIED

NL

3 of 4
AD-A
115581



```

C**
C**      INTEGER NN(2)
60  C** DATA- COMPLEX ARRAY OF DATA TO USED BY FOURT
C**
C** WORK- SEE COMMENTS IN FOURT
C**
C** DX,DY,-DERIVATIVES
65  C** COMPLEX DATA(24,24),WORK(50),DX(24,24),DY(24,24)
C**
C** SD-PERFECT SHIFT/MANIPULATED DATA-SAVE DATA
C**
C** SX,SY-SAVE PERFECT D/DX,D/DY
70  C**
C** SOATA- SMOOTHED DATA
C** COMPLEX SD(24,24),SX(24,24),SY(24,24),SOATA(24,24)
C**
C** FILTERS DATA STRUCTURES
75  C
C
C
C
C PHIF IS THE STATE TRANSITION MATRIX FOR THE KALMAN FILTER
C -SEE SUBROUTINE FILTER
C
C QFD IS THE RESULT OF THE INTEGRAL TERM IN THE PROPAGATION
80  C -OF THE COV MATRIX SEE SUBROUTINE PROPF
C
C PFP IS THE FILTERS COVARIANCE MATRIX PLUS- AFTER INCORPORATION
C -OF A MEASUREMENT
C
C PFM IS THE FILTERS COVARIANCE MATRIX MINUS AFTER PROPAGATION
C -BUT PRIOR TO MEASUREMENT INCORPORATION
C
C XFP IS THE FILTER STATE VECTOR PLUS
85  C
C XFM IS THE FILTER STATE VECTOR MINUS
C
C
C
C REAL PHIF(4,4),QFD(4,4),PFP(4,4),PFM(4,4),XFP(4,4),XFM(4,4)
90  C
C
C RINV IS THE INVERSE OF R WHICH IS NEEDED FOR THE PROPAGATION
C - OF THE INVERSE COVARIANCE METHOD
C
C REAL RINV(64,64)
95  C
C
C Z IS THE KALMAN FILTER MEASUREMENT VECTOR
100 C
C
C REAL Z(64)
C
C
C LINH IS AN ARRAY WHICH IS NEEDED IN THE EXTENDED KALMAN FILTER
C -THE PARTIAL OF THE INTENSITY FUNCTION WITH RESPECT TO
C -FILTERS BEST ESTIMATE OF STATES
105 C
C NLINH IS AN ARRAY WHICH IS FILLED FROM THE SMOOTHED DATA AND IS
C -THE NONLINEAR INTENSITY FUNCTION WHICH IS TO BE USED TO
C -PROCESS THE NEXT MEASUREMENT
C
C REAL LINH(64,4),NLINH(64)
110 C
C
C SAVE IS A TEMPORARY USE MATRIX IN CONJUNCTION WITH SOATA
C COMPLEX SAVE(24,24)
C

```


09/21/81 12.15.51

FTN 4.8+528

74/74 OPT=1 PMDMP

PROGRAM MAIN

```

115 C DATA STRUCTURES TO GATHER STATISTICS ON FILTER
116 C TRACKER CAPABILITY
117 C
118 C XFME IS THE ERROR BETWEEN THE PREDICTED X DYNAMIC LOCATION
119 C AT A PARTICULAR MINUS TIME AND THE TRUTH MODEL TRUE
120 C X DYNAMIC LOCATION
121 C XFME2 IS THE SQUARE OF THE XFME
122 C
123 C NOTE THAT XFME AND XFME2 ARE ARRAYS WHICH ARE DIMENSIONED TO
124 C BE 2X20 THE FIRST ROW IN EACH IS USED FOR THE X
125 C DIRECTION WHILE THE SECOND ROW IS FOR THE Y DIRECTION
126 C
127 C CNME IS THE ERROR IN THE PREDICTED LOCATION OF THE CENTROID AT
128 C A PARTICULAR MINUS TIME COMPARED TO THE TRUTH MODEL
129 C CNME2 IS THE SQUARE OF CNME
130 C
131 C NOTE AGAIN THE DIMENSION OF CNME AND CNME2C
132 C REAL XFME(2,20),XFME2(2,20),CNME(2,20),CNME2(2,20)
133 C
134 C XFPE IS THE ERROR BETWEEN THE UPDATED DYNAMIC LOCATION AT A
135 C PARTICULAR PLUS TIME AND THE TRUTH MODEL TRUE DYNAMIC
136 C XFPE2 IS THE SQUARE OF XFPE
137 C **NOTE**
138 C AFTER CALL TO SUBROUTINE FILST THE SQUARED MATRICES ARE SET
139 C TO STANDARD DEVIATIONS
140 C
141 C NOTE THE DIMENSIONALITY OF XFPE,XFPE2 FOR THE SAME REASONS AS
142 C ABOVE THE 20 ALLOWS COMPUTATION OF STATISTICS PER
143 C FRAME UP TO 20 FRAME
144 C
145 C CNPE IS THE CENTROID ERROR AT THE PLUS TIME
146 C CNPE2C
147 C REAL XFPE(2,20),XFPE2(2,20),CNPE(2,20),CNPE2(2,20)
148 C
149 C *****
150 C *****
151 C *****
152 C *****
153 C *****
154 C *****
155 C *****
156 C *****
157 C *****
158 C *****
159 C *****
160 C *****
161 C *****
162 C *****
163 C *****
164 C *****
165 C *****
166 C *****
167 C *****
168 C *****
169 C *****
170 C *****

```

C IFLAG WILL DETERMINE IF ANOTHER SET OF VARIATIONS TO THE INPUT
C NEEDS TO BE PROCESSED

3985 IFLAG=0

175

C SETUP IS THE INITIALIZATION ROUTINE

CALL SETUP(COV,S,NZ,NZM,NFRAMES,NRUNS,ALPHA,NFREQ,
11SF,IEF,VARM,SIGOT,DT,TD,IFLAG,PHIT,QDROOT,H,TAF,
2VARDF,VARAF,TDF,PHIF,QFD,DATE2,DXE,DXE2,
3DYE,DYE2,XFME,XFME2,CNME,CNME2,XFPE,XFPE2,
4CNPE,CNPE2,IMAX,XMAX,YMAX,X,Y,SD,SY,R,ROOT,RINV)
IF(IFLAG.NE.0) GO TO 6421

180

C

185

C

C

C

C

C

C

C

C

C

C

C

C

C

C

C

C

C

C

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C

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C

C

C

C

C

C

C

C

C

C

C

C

C

DO 90 NS=1,NRUNS

XSHIFT=0.0

YSHIFT=0.0

C INITIALIZE SMOOTH DATA

DO 7 I=1,24

DO 7 J=1,24

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

SDATA(I,J)=CMPLX(0.,0.)

ZERO INITIAL CONDITIONS FOR THE FILTER

DO 106 I=1,4

DO 106 J=1,4

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

PFM(I,J)=0.0

INITIAL CONDITIONS ON DYNAMIC STATES

XFP(1)=3.0

XFP(2)=3.0

XFM(1)=XFP(1)

XFM(2)=XFP(2)

XFM(1)=XFP(1)

XFM(2)=XFP(2)

XFM(1)=XFP(1)

XFM(2)=XFP(2)

XFM(1)=XFP(1)

XFM(2)=XFP(2)

XFM(1)=XFP(1)

XFM(2)=XFP(2)

XFM(1)=XFP(1)

XFM(2)=XFP(2)

XFM(1)=XFP(1)

XFM(2)=XFP(2)

INITIALIZE STATE VECTOR

DO 71 I=1.8

225

220

215

210

205

200

195

190

185

180

175

09/21/81 12.15.51

FTN 4.84528

PROGRAM MAIN 74/74 OPT=1 PHDMP

```

230      71      XT(1,1)=0.
          C
          C
          C      YT(1,1) IS THE XPEAK OF THE CENTROID
          C      YT(2,1) IS THE YPEAK OF THE CENTROID
          C      XT(1,1)=3.0
          C      XT(2,1)=3.0
          C      YT(1,1)=3.0
          C      YT(2,1)=3.0
          C
          C      DEFINE UPPER LEFT CORNER OF FOV
          C      CENTERS CENTROID IN THE FOV
          C
          C      X=XFP(1)-4.
          C      Y=XFP(2)-4.
          C
          C      TRACK TARGET FOR NFRAME FRAMES (TIME SLICES)
          C
          C      DO 90 NR=1,NFRAMES
          C
          C      DEFINE GAUS PEAK LOCATIONS BASED ON CENTROID POSITION,YT
          C
          C      XMAX(1)=YT(1,1)
          C      XMAX(2)=YT(1,1)-2.
          C      XMAX(3)=YT(1,1)+2.
          C      YMAX(1)=YT(2,1)-2.666666
          C      YMAX(2)=YT(2,1)+1.333333
          C      YMAX(3)=YT(2,1)+1.333333
          C      WRITE(6,410)
          C      FORMAT(//,*, X TRUTH*,4X,* YTRUTH*,4X,* X FOV*,4X,* Y FOV*)
          C      WRITE(6,411) YT(1,1),YT(2,1),X,Y
          C      FORMAT(//,4E10.3)
          C      WRITE(6,174) NR,YT(1,1),YT(2,1),X,Y,XFM(1),XFM(2),XT(1,1),XT(2,1)
          C      FORMAT(T2,*FRAME:*,I2,T12,*XPOS:*,E10.3,T27,*YPOS:*,E10.3,T42,
          C      /*XFOV:*,E10.3,T57,*YFOV:*,E10.3,/,T12,*XFM:*,E12.5,T30,*YFM:*,
          C      /*E12.5,/,T12,*XT:*,E12.5,T30,*YT:*,E12.5)
          C
          C      GET MEASUREMENT NOISE ARRAY
          C
          C      CALL NOISE(W,64)
          C      CALL MULT(RROOT,W,64,64,1,V)
          C
          C      GET MEASUREMENT DATA
          C
          C      CALL INPUT3(IMAX,S,XMAX,YMAX,24,X,Y,DATA,CENX,CENY)
          C      CALL IDEAL(IMAX,S,XMAX,YMAX,24,NZ,X,Y,DATA,DX,DY)
          C      IF(NR.EQ.1) CALL DISPLAY(24,24,DATA)
          C      IF(NR.EQ.1) CALL DISPLAY(24,24,DX)
          C      IF(NR.EQ.1) CALL DISPLAY(24,24,DY)
          C
          C      ADD CORRELATED MEASUREMENT NOISE OT CENTER ,X8
          C      DO 4 I=1,8
235
240
245
250
255
260
265
270
275
280
285

```

09/21/81 12.15.51

FTN 4.8+528

74/74 OPT=1 PMDMP

PROGRAM MAIN

```

DO 4 J=1,8
DATA(I+8,J+8)=DATA(I+8,J+8)+CMPLX(V(8*(I-1)+J),0.0)
CONTINUE
4
C
C
290
ADD UNCORRELATED NOISE TO MEASUREMENT DATA OUTSIDE CENTER

CALL NOISE(UC,576)
DO 6 I=1,24
DO 6 J=1,24
IF(I.GE.9.AND.I.LE.16.AND.J.GE.9.AND.J.LE.16) GO TO 6
IF(I.LE.NZ).OR.(J.LE.NZ).OR.(I.GE.NZM).OR.(J.GE.NZM)) GO TO 6
DATA(I,J)=DATA(I,J)+CMPLX(UC(24*(I-1)+J),0.)*VARM
CONTINUE
6
C
C
C
C
C
C
C
C
300
GET FORWARD FFT

CREATE THE MEASUREMENT VECTOR FOR THE FILTER UPDATE

K=0
DO 101 I=9,16
DO 101 J=9,16
K=K+1
Z(K)=REAL(DATA(I,J))
101
C
C
C
C
C
C
C
C
310
GO CALCULATE THE ERRORS OF THE FILTERS ESTIMATE PRIOR TO
MEASUREMENT INCORPORATION

CALL STATFM(XFME,XFME2,CNME,CNME2,XFM,XT,YT,XFP,NR)

INCORPORATE MEASUREMENT

IF(NR.EQ.1) GO TO 164
CALL UPDAT(Z,LINH,NLINH,XFP,XFM,PPF,PFM,RINV)

CALCULATE THE ERRORS FOR THE FILTER AFTER THE INCORPORATION
OF THE MEASUREMENT

CALL STATFP(XFPE,XFPE2,CNPE,CNPE2,XT,YT,XFP,NR)

COMPUTE THE SHIFT INFORMATION FROM THE CENTER OF FOV
XSHIFT=X-XFP(1)+4.-XFP(3)
YSHIFT=Y-XFP(2)+4.-XFP(4)
WRITE(6,173) XSHIFT,YSHIFT
FORMAT(112,*XSHIFT:*,E10.3,T42,*YSHIFT:*,E10.3)
173
C
C
C
C
C
C
C
C
330
CALL FOURT(DATA,NN,2,-1,1,WORK)
164
C
C
C
C
340
FILTER DESIRED FREQUENCY

```


VARIABLES	SN	TYPE	RELOCATION	45477	DYE2	REAL	ARRAY
36077 DYE		REAL	ARRAY	7305	I	INTEGER	ARRAY
17555 H		REAL	ARRAY	7261	IFLAG	INTEGER	
7272 IEF		INTEGER		7271	ISF	INTEGER	
7314 IMAX		REAL	ARRAY	7310	K	INTEGER	
7306 J		INTEGER	ARRAY	7265	NFRAMES	INTEGER	
100255 LINH		REAL	ARRAY	100655	NLINH	REAL	ARRAY
7270 NFREQ		INTEGER	ARRAY	7307	NR	INTEGER	
50077 NN		INTEGER	ARRAY	7302	NS	INTEGER	
7266 NRUNS		INTEGER		7264	NZM	INTEGER	
7263 NZ		INTEGER		70105	PFP	REAL	ARRAY
70125 PFM		REAL	ARRAY	17351	PHIT	REAL	ARRAY
70045 PHIF		REAL	ARRAY	70065	QFD	REAL	ARRAY
17451 QDROOT		REAL	ARRAY	70155	RINV	REAL	ARRAY
7341 R		REAL	ARRAY	7317	S	REAL	ARRAY
17577 RROOT		REAL	ARRAY	57045	SD	COMPLEX	ARRAY
100755 SAVE		COMPLEX	ARRAY	7274	SIGDT	REAL	
65645 SDATA		COMPLEX	ARRAY	7312	SUMDX	REAL	
7311 SUNDATA		REAL		61245	SX	COMPLEX	ARRAY
7313 SURDY		REAL		7277	TAF	REAL	
63435 SY		COMPLEX	ARRAY	7200	TDF	REAL	
7276 TD		REAL		27677	V	REAL	ARRAY
27777 UC		REAL	ARRAY	7300	VARDF	REAL	
7301 VARAF		REAL		27577	W	REAL	ARRAY
7273 VARW		REAL		17551	WT	REAL	*UNDEF
52301 WORK		COMPLEX	ARRAY	70151	XFM	REAL	ARRAY
7176 X		REAL		103225	XFME2	REAL	ARRAY
103155 XFME		REAL	ARRAY	103415	XFPE	REAL	ARRAY
70145 XFD		REAL	ARRAY	7333	XMAX	REAL	ARRAY
103465 XFPE2		REAL	ARRAY	17341	XT	REAL	ARRAY
7303 XSHIFT		REAL		7336	YMAX	REAL	ARRAY
7177 Y		REAL		17575	YT	REAL	ARRAY
7304 YSHIFT		REAL					
100155 Z		REAL	ARRAY				

C TAPES

2054 OUTPUT

0 INPUT
4130 TAPE8

EXTERNALS	TYPE	ARGS
ACCUM	16	
FILST	10	
IDEAL	11	
NOISE	2	
PROP	7	
SETUP	49	
SMOOTH	5	
STATFM	8	
UPDAT	8	
DERIV	4	
FOURT	6	
MULT	6	
PERF	12	
PROPF	6	
SHIFT	4	
STAT	16	
STATFP	8	

INLINE FUNCTIONS	TYPE	ARGS	INTRIN
CMPLX	COMPLEX	2	
			1

STATEMENT LABELS	6377	6	0	7
0 4	0	4	0	90
0 8	0	71	0	106
0 101	0	102	0	172
6442 164	0	170	0	

FTN 4.8+528 09/21/81 12.15.51

OPT=1 PMDMP

74/74

PROGRAM MAIN

7201 410
6220 39857212 174
6472 3796FMT NO REFS
FMT NO REFS

STATEMENT LABELS

7234 173
7210 411
6631 6421

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES	EXT REFS	NOT INNER
6225	90	NS	194 418	3778		EXT REFS	NOT INNER
6230	7	I	200 202	148		NOT INNER	
6236	7	J	201 202	28	INSTACK		
6245	106	I	208 213	148		NOT INNER	
6251	106	J	209 213	48	INSTACK		
6272	71	I	228 229	28	INSTACK		
6305	90	NR	247 418	3158		EXT REFS	NOT INNER
6324	4	I	285 288	178		NOT INNER	
6334	4	J	286 288	38	INSTACK		
6345	6	I	293 298	378		NOT INNER	
6364	6	J	294 298	159	OPT		
6406	101	I	309 312	158		NOT INNER	
6414	101	J	310 312	38	INSTACK		
6453	8	I	348 351	178		NOT INNER	
6463	8	J	349 351	38	INSTACK		
6513	170	I	378 380	163		NOT INNER	
6522	170	J	379 380	38	INSTACK		
6543	172	I	389 393	268		NOT INNER	
6553	172	J	390 393	138	OPT		
6573	102	I	399 406	218		NOT INNER	
6601	102	J	400 406	78	INSTACK		

STATISTICS

PROGRAM LENGTH	760378	31775
BUFFER LENGTH	56168	2958
520008 CM USED		


```

1  SUBROUTINE SETUP(COV,S,NZ,NZM,NFRAMES,NRUNS,ALPHA,NFREQ,
   1 ISF,IEF,VARM,SIGDT,DT,TD,IFLAG,PHIT,ODROOT,H,TAF,
   2 VARDF,VARAF,TDF,PHIF,QFD,DATE,DATE2,DXE,DXE2,
   3 DYE,DYE2,XFME,XFME2,CNME,CNME2,XFPE,XFPE2,
   4 CNPE,CNPE2,IMAX,XMAX,YMAX,X,Y,SD,SX,SY,R,ROOT,RINV)
   REAL IMAX(3),S(12),XMAX(3),YMAX(3),R(64,64)
   REAL PHIT(8,8),QDROOT(8,8),H(2,8)
   REAL ROOT(64,64)
   REAL DATE(8,8,20),DATE2(8,8,20),DXE(8,8,20),DXE2(8,8,20)
   REAL DYE(8,8,20),DYE2(8,8,20)
   COMPLEX SD(24,24),SX(24,24),SY(24,24)
   REAL PHIF(4,4),QFD(4,4)
   REAL RINV(64,64)
   REAL XFME(2,20),XFME2(2,20),CNME(2,20),CNME2(2,20)
   REAL XFPE(2,20),XFPE2(2,20),CNPE(2,20),CNPE2(2,20)

15 C*
C*
C*
C* READ IN INITIALIZATION
C*
C*
C*
3985 WRITE(6,3787)
3787 FORMAT(1X,'GAUSSIAN TARGET COVARIANCE VALUE*')
   READ(5,560) COV
560 FORMAT(F6.2)
   IF(EOF(5).NE.0.) GO TO 6421
   CALL INIT(COV,S,NZ,NZM,NFRAMES,NRUNS,ALPHA,NFREQ,ISF,
   #IEF,VARM,SIGDT,DT,TD)

30 C
C   RESETS SEED FOR RANDOM # GENERATOR
   CALL RANSET(12345)
C
C
C
35 C
C   DEFINE TRUTH MODEL DYNAMICS
C
C
C   CALL TRUTH(PHIT,QDROOT,H,SIGDT,DT,TD)
C   WRITE(6,7777) ((PHIT(I,J),J=1,8),I=1,8)
C   WRITE(6,7777) ((QDROOT(I,J),J=1,8),I=1,8)
7777 FORMAT(/,(2X,8E10.3))
C
C   INITIALIZE THE FILTERS PARAMETERS
C
C   CALL INITF(TAF,VARDF,VARAF)
C
C
C   INITIALIZE THE FILTERS MATRICES DEFINITION
C
C   CALL FILTER(TDF,VARDF,TAF,VARAF,DT,PHIF,QFD)
C
C
C   ZERO ACCUMULATIO ERRORS ALWAYS ALLOWING UP TO 20 FRAMES/RUN

```

```

C C
60 DO 9 I=1,8
DO 9 J=1,8
DO 9 K=1,20
DATE(I,J,K)=0.
DYE(I,J,K)=0.
DYE(I,J,K)=0.
DYE2(I,J,K)=0.
DYE2(I,J,K)=0.
C C
70 INITIALIZE THE FILTER ERROR MATRICES TO ZERO
C C
C C
C C
75 DO 21 I=1,2
DO 21 J=1,20
XFME(I,J)=0.
XFM2(I,J)=0.
CNME(I,J)=0.
CNM2(I,J)=0.
XFE(I,J)=0.
XFE2(I,J)=0.
CNPE(I,J)=0.
CNPE2(I,J)=0.
C C
80 SET UP IDEAL DATA FOR ERROR CALCULATION
C C
C C
85 CALL IDEAL(IMAX,S,XMAX,YMAX,24,NZ,X,Y,SD,SX,SY)
C C
C C
90 USING FIRST AND SECOND NEAREST NEIGHBOR DETERMINE THE CHOLESOY
SQUAREROOT , RROT , OF THE MEAS COVARIANCE MATRIX,R
C C
C C
CALL SPTN(VARM,R,8)
LOOP TO MAKE SPATIALLY UNCORRELATED IF NEXT 4 LINES UNCOMMENTED
C C
DO 642B I=1,64
DO 642B J=1,64
R(I,J)=0.0
IF(I.EQ.J) R(I,J)=VARM
642B CONTINUE
CALL CHOLY(R,64,RROT)
C C
C C
GET THE INVERSE OF THE CORRELATION COEFFICIENT MATRIX
- NEEDED FOR THE INVERSE COV METHOD
CALL INVERT(R,64,RINV)
C C
C *****
C** END INITIALIZATION
C*****
C C
110 RETURN
IFLAG=1
RETURN

```

END

115

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 SETUP

VARIABLES	SN	TYPE	RELOCATION	ARRAY	REAL	330 I	331 J	332 K	333 L	334 M	335 N	336 O	337 P	338 Q	339 R	340 S	341 T	342 U	343 V	344 W	345 X	346 Y	347 Z	348 AA	349 AB	350 AC	351 AD	352 AE	353 AF	354 AG	355 AH	356 AI	357 AJ	358 AK	359 AL	360 AM	361 AN	362 AO	363 AP	364 AQ	365 AR	366 AS	367 AT	368 AU	369 AV	370 AW	371 AX	372 AY	373 AZ	374 BA	375 BB	376 BC	377 BD	378 BE	379 BF	380 BG	381 BH	382 BI	383 BJ	384 BK	385 BL	386 BM	387 BN	388 BO	389 BP	390 BQ	391 BR	392 BS	393 BT	394 BU	395 BV	396 BW	397 BX	398 BY	399 BZ	400 CA	401 CB	402 CC	403 CD	404 CE	405 CF	406 CG	407 CH	408 CI	409 CJ	410 CK	411 CL	412 CM	413 CN	414 CO	415 CP	416 CQ	417 CR	418 CS	419 CT	420 CU	421 CV	422 CW	423 CX	424 CY	425 CZ	426 DA	427 DB	428 DC	429 DD	430 DE	431 DF	432 DG	433 DH	434 DI	435 DJ	436 DK	437 DL	438 DM	439 DN	440 DO	441 DP	442 DQ	443 DR	444 DS	445 DT	446 DU	447 DV	448 DW	449 DX	450 DY	451 DZ	452 EA	453 EB	454 EC	455 ED	456 EE	457 EF	458 EG	459 EH	460 EI	461 EJ	462 EK	463 EL	464 EM	465 EN	466 EO	467 EP	468 EQ	469 ER	470 ES	471 ET	472 EU	473 EV	474 EW	475 EX	476 EY	477 EZ	478 FA	479 FB	480 FC	481 FD	482 FE	483 FF	484 FG	485 FH	486 FI	487 FJ	488 FK	489 FL	490 FM	491 FN	492 FO	493 FP	494 FQ	495 FR	496 FS	497 FT	498 FU	499 FV	500 FW	501 FX	502 FY	503 FZ	504 GA	505 GB	506 GC	507 GD	508 GE	509 GF	510 GG	511 GH	512 GI	513 GJ	514 GK	515 GL	516 GM	517 GN	518 GO	519 GP	520 GQ	521 GR	522 GS	523 GT	524 GU	525 GV	526 GW	527 GX	528 GY	529 GZ	530 HA	531 HB	532 HC	533 HD	534 HE	535 HF	536 HG	537 HH	538 HI	539 HJ	540 HK	541 HL	542 HM	543 HN	544 HO	545 HP	546 HQ	547 HR	548 HS	549 HT	550 HU	551 HV	552 HW	553 HX	554 HY	555 HZ	556 IA	557 IB	558 IC	559 ID	560 IE	561 IF	562 IG	563 IH	564 II	565 IJ	566 IK	567 IL	568 IM	569 IN	570 IO	571 IP	572 IQ	573 IR	574 IS	575 IT	576 IU	577 IV	578 IW	579 IX	580 IY	581 IZ	582 JA	583 JB	584 JC	585 JD	586 JE	587 JF	588 JG	589 JH	590 JI	591 JJ	592 JK	593 JL	594 JM	595 JN	596 JO	597 JP	598 JQ	599 JR	600 JS	601 JT	602 JU	603 JV	604 JW	605 JX	606 JY	607 JZ	608 KA	609 KB	610 KC	611 KD	612 KE	613 KF	614 KG	615 KH	616 KI	617 KJ	618 KK	619 KL	620 KM	621 KN	622 KO	623 KP	624 KQ	625 KR	626 KS	627 KT	628 KU	629 KV	630 KW	631 KX	632 KY	633 KZ	634 LA	635 LB	636 LC	637 LD	638 LE	639 LF	640 LG	641 LH	642 LI	643 LJ	644 LK	645 LL	646 LM	647 LN	648 LO	649 LP	650 LQ	651 LR	652 LS	653 LT	654 LU	655 LV	656 LW	657 LX	658 LY	659 LZ	660 MA	661 MB	662 MC	663 MD	664 ME	665 MF	666 MG	667 MH	668 MI	669 MJ	670 MK	671 ML	672 MM	673 MN	674 MO	675 MP	676 MQ	677 MR	678 MS	679 MT	680 MU	681 MV	682 MW	683 MX	684 MY	685 MZ	686 NA	687 NB	688 NC	689 ND	690 NE	691 NF	692 NG	693 NH	694 NI	695 NJ	696 NK	697 NL	698 NM	699 NO	700 NP	701 NQ	702 NR	703 NS	704 NT	705 NU	706 NV	707 NW	708 NX	709 NY	710 NZ	711 OA	712 OB	713 OC	714 OD	715 OE	716 OF	717 OG	718 OH	719 OI	720 OJ	721 OK	722 OL	723 OM	724 ON	725 OO	726 OP	727 OQ	728 OR	729 OS	730 OT	731 OU	732 OV	733 OW	734 OX	735 OY	736 OZ	737 PA	738 PB	739 PC	740 PD	741 PE	742 PF	743 PG	744 PH	745 PI	746 PJ	747 PK	748 PL	749 PM	750 PN	751 PO	752 PP	753 PQ	754 PR	755 PS	756 PT	757 PU	758 PV	759 PW	760 PX	761 PY	762 PZ	763 QA	764 QB	765 QC	766 QD	767 QE	768 QF	769 QG	770 QH	771 QI	772 QJ	773 QK	774 QL	775 QM	776 QN	777 QO	778 QP	779 QQ	780 QR	781 QS	782 QT	783 QU	784 QV	785 QW	786 QX	787 QY	788 QZ	789 RA	790 RB	791 RC	792 RD	793 RE	794 RF	795 RG	796 RH	797 RI	798 RJ	799 RK	800 RL	801 RM	802 RN	803 RO	804 RP	805 RQ	806 RR	807 RS	808 RT	809 RU	810 RV	811 RW	812 RX	813 RY	814 RZ	815 SA	816 SB	817 SC	818 SD	819 SE	820 SF	821 SG	822 SH	823 SI	824 SJ	825 SK	826 SL	827 SM	828 SN	829 SO	830 SP	831 SQ	832 SR	833 SS	834 ST	835 SU	836 SV	837 SW	838 SX	839 SY	840 SZ	841 TA	842 TB	843 TC	844 TD	845 TE	846 TF	847 TG	848 TH	849 TI	850 TJ	851 TK	852 TL	853 TM	854 TN	855 TO	856 TP	857 TQ	858 TR	859 TS	860 TU	861 TV	862 TW	863 TX	864 TY	865 TZ	866 UA	867 UB	868 UC	869 UD	870 UE	871 UF	872 UG	873 UH	874 UI	875 UJ	876 UK	877 UL	878 UM	879 UN	880 UO	881 UP	882 UQ	883 UR	884 US	885 UT	886 UV	887 UW	888 UX	889 UY	890 UZ	891 VA	892 VB	893 VC	894 VD	895 VE	896 VF	897 VG	898 VH	899 VI	900 VJ	901 VK	902 VL	903 VM	904 VN	905 VO	906 VP	907 VQ	908 VR	909 VS	910 VT	911 VU	912 VV	913 VW	914 VX	915 VY	916 VZ	917 WA	918 WB	919 WC	920 WD	921 WE	922 WF	923 WG	924 WH	925 WI	926 WJ	927 WK	928 WL	929 WM	930 WN	931 WO	932 WP	933 WQ	934 WR	935 WS	936 WT	937 WU	938 WV	939 WW	940 WX	941 WY	942 WZ	943 XA	944 XB	945 XC	946 XD	947 XE	948 XF	949 XG	950 XH	951 XI	952 XJ	953 XK	954 XL	955 XM	956 XN	957 XO	958 XP	959 XQ	960 XR	961 XS	962 XT	963 XU	964 XV	965 XW	966 XX	967 XY	968 XZ	969 YA	970 YB	971 YC	972 YD	973 YE	974 YF	975 YG	976 YH	977 YI	978 YJ	979 YK	980 YL	981 YM	982 YN	983 YO	984 YP	985 YQ	986 YR	987 YS	988 YT	989 YU	990 YV	991 YW	992 YX	993 YY	994 YZ	995 ZA	996 ZB	997 ZC	998 ZD	999 ZE	1000 ZF	1001 ZG	1002 ZH	1003 ZI	1004 ZJ	1005 ZK	1006 ZL	1007 ZM	1008 ZN	1009 ZO	1010 ZP	1011 ZQ	1012 ZR	1013 ZS	1014 ZT	1015 ZU	1016 ZV	1017 ZW	1018 ZX	1019 ZY	1020 ZZ
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FILE NAMES MODE
TAPES FMT
TAPES FMT

EXTERNALS
CHOLY
FILTER
INIT
INVERT
SPTN
TYPE
ARGS
3
7
14
3
3

STATEMENT LABELS

0 9
304 3787 FMT INACTIVE
0 6428
LOOPS LABEL INDEX FROM-TO LENGTH PROPERTIES
102 9 I 60 68 228 NOT INNER
103 9 J 61 68 176 NOT INNER

316 560
201 6421
FMT

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES
112	9	K	62 68	48	INSTACK
125	21	I	73 82	178	NOT INNER
133	21	J	74 82	58	INSTACK

STATISTICS

PROGRAM LENGTH 3528 234
520008 CM USED

09/21/81 12.15.51

FTN 4.8+528

74/74 OPT=1 PMOMP

SUBROUTINE ACCUM

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES
7	2	I	13 27	41B	NOT INNER
17	2	J	14 27	25B	OPT

STATISTICS

PROGRAM	LENGTH	74B	60
520008	CM USED		

```

1  SUBROUTINE PERF(X,Y,XSHIFT,YSHIFT,SD,SX,SY,IMAX,XMAX,YMAX,S,NZ)
   COMPLEX SD(24,24),SX(24,24),SY(24,24)
   REAL IMAX(3),XMAX(3),YMAX(3),S(12)

5  C
   C THIS ROUTINE COMPUTES THE PERFECT DATA WITHIN A 24X24 ARRAY SD
   C WHICH IS OFFSET FROM THE CENTER OF THE FOV BY XSHIFT AND
   C YSHIFT WITHOUT ANY TRANSFORMS IT ALSO COMPUTES THE DERIVATIVE
   C

10 XMAX(1)=X+4.+XSHIFT
   XMAX(2)=X+2.+XSHIFT
   XMAX(3)=X+6.+XSHIFT
   YMAX(1)=Y+4.+YSHIFT-2.666666
   YMAX(2)=Y+4.+YSHIFT+1.333333
   YMAX(3)=Y+4.+YSHIFT+1.333333

15 CALL IDEAL(IMAX,S,XMAX,YMAX,24,NZ,X,Y,SD,SX,SY)
   DO 1 I=1,24
   DO 1 J=1,24
   SX(I,J)=-SX(I,J)
   SY(I,J)=-SY(I,J)
   RETURN
20 END

```

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS		RELOCATION		F.P.	
VARIABLES	SN	TYPE	REAL	ARRAY	F.P.
107 I	1	INTEGER	0	IMAX	0
110 J	1	INTEGER	0	NZ	0
0 S	1	REAL	0	SD	0
0 SX	1	COMPLEX	0	SY	0
0 X	1	REAL	0	XMAX	0
0 XSHIFT	1	REAL	0	Y	0
0 YMAX	1	REAL	0	YSHIFT	0
EXTERNALS		TYPE	ARGS	F.P.	
IDEAL			11	F.P.	

STATEMENT LABELS						PROPERTIES	
	0	1		FROM-TO	LENGTH	INSTACK	NOT INNER
LOOPS			INDEX				
	44	1	I	16 19	208		
	54	1	J	17 19	58		
STATISTICS							
PROGRAM		LENGTH		1158	77		
		520008	CM USED				

```

1  SUBROUTINE STATFM(XFME,XFME2,CNME,CNME2,XFM,XT,YT,NR)
   REAL XFME(2,20),XFME2(2,20),CNME(2,20),CNME2(2,20)
   REAL XFM(4),XT(8,1),YT(2,1)

5  C THIS ROUTINE GATHERS THE INFORMATION THAT WILL BE
   C REQUIRED TO COMPUTE THE STATISTICS OF THE PREDICTIONS
   C OF THE FILTER PRIOR TO MEASUREMENT INCORPORATION
   C
   C FIRST COLLECT THE ERROR IN THE PREDICTED DYNAMIC LOCATION
   C
10  C XFME(1,NR)=XFME(1,NR)+XFM(1)-XT(1,1)
   C XFME(2,NR)=XFME(2,NR)+XFM(2)-XT(2,1)
   C
   C NOW COLLECT THE SQUARE OF THAT ERROR
   C
15  C XFME2(1,NR)=XFME2(1,NR)+(XFM(1)-XT(1,1))**2
   C XFME2(2,NR)=XFME2(2,NR)+(XFM(2)-XT(2,1))**2
   C
   C COLLECT ERROR IN CENTROID PREDICTED LOCATION MINUS
   C
20  C CNME(1,NR)=CNME(1,NR)+(XFM(1)+XFM(3)-YT(1,1))
   C CNME(2,NR)=CNME(2,NR)+(XFM(2)+XFM(4)-YT(2,1))
   C
   C COLLECT THE SQUARE OF THE ERROR
   C
25  C CNME2(1,NR)=CNME2(1,NR)+(XFM(1)+XFM(3)-YT(1,1))**2
   C CNME2(2,NR)=CNME2(2,NR)+(XFM(2)+XFM(4)-YT(2,1))**2
   RETURN
   END

```

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 STATFM

VARIABLES	SN	TYPE	RELOCATION	ARRAY	F.P.	CNME2	REAL	ARRAY	F.P.
0 CNME		REAL				0	CNME2		
0 NR		INTEGER				0	XFM		
0 XFME		REAL				0	XFME2		
0 XT		REAL				0	YT		

STATISTICS
PROGRAM LENGTH 438 35
520008 CM USED


```

1  SUBROUTINE STATFP(XFPE,XFPE2,CNPE,CNPE2,XT,YT,XFP,NR)
    REAL XFPE(2,20),XFPE2(2,20),CNPE(2,20),CNPE2(2,20)
    REAL XT(8,1),YT(2,1),XFP(4)

```

```

5  THIS ROUTINE GATHERS THE INFORMATION THAT WILL BE
    REQUIRED TO COMPUTE THE STATISTICS ON THE FILTERS
    UPDATED STATE ESTIMATES

```

```

10 COMPUTE DIFFERENCES THAT WILL BE NEEDED

```

```

    DIF1=XFP(1)-XT(1,1)
    DIF2=XFP(2)-XT(2,1)
    DIF3=XFP(1)+XFP(3)-YT(1,1)
    DIF4=XFP(2)+XFP(4)-YT(2,1)

```

```

15 FIRST COLLECT THE ERROR IN THE DYNAMIC LOCATION ESTIMATES

```

```

    XFPE(1,NR)=XFPE(1,NR)+DIF1
    XFPE(2,NR)=XFPE(2,NR)+DIF2

```

```

20 NOW COLLECT THE SQUARE OF THAT ERROR

```

```

    XFPE2(1,NR)=XFPE2(1,NR)+DIF1**2
    XFPE2(2,NR)=XFPE2(2,NR)+DIF2**2

```

```

25 NOW COLLECT THE ERROR IN THE CENTROID UPDATE

```

```

    CNPE(1,NR)=CNPE(1,NR)+DIF3
    CNPE(2,NR)=CNPE(2,NR)+DIF4

```

```

30 NOW COLLECT THE ERROR SQUARED

```

```

    CNPE2(1,NR)=CNPE2(1,NR)+DIF3**2
    CNPE2(2,NR)=CNPE2(2,NR)+DIF4**2
    RETURN
    END

```

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 STATFP

VARIABLES	SN	TYPE	RELOCATION	ARRAY	F.P.	CNPE2	REAL	ARRAY	F.P.
0 CNPE		REAL				0	CNPE2		
45 DIF1		REAL				45	DIF2		
46 DIF3		REAL				47	DIF4		
0 NR		INTEGER				0	XFP		
0 XFPE		REAL				0	XFPE2		
0 XT		REAL				0	YT		

PAGE 2

09/21/81 12.15.51

FTN 4.8+528

74/74 OPT=1 PMDMP

SUBROUTINE STATFP

STATISTICS

PROGRAM LENGTH

52000B CM USED

50B 40

1 SUBROUTINE FILST(XFME,XFME2,CNME,CNME2,XFPE,XFPE2,CNPE,CNPE2,
#NRUNS,NFRAMES)

REAL XFME(2,20),XFME2(2,20),XFPE(2,20),XFPE2(2,20)
REAL CNME(2,20),CNME2(2,20),CNPE(2,20),CNPE2(2,20)

THIS ROUTINE COMPUTES THE STATISTICS ON THE FILTER ERRORS

DO 1 I=1,2
DO 1 J=1,NFRAMES
XFME(I,J)=XFME(I,J)/FLOAT(NRUNS)
XFPE(I,J)=XFPE(I,J)/FLOAT(NRUNS)
CNME(I,J)=CNME(I,J)/FLOAT(NRUNS)
CNPE(I,J)=CNPE(I,J)/FLOAT(NRUNS)
XFME2(I,J)=SORT(ABS(XFME2(1,J)/FLOAT(NRUNS)-XFME(I,J)**2))
XFPE2(I,J)=SORT(ABS(XFPE2(1,J)/FLOAT(NRUNS)-XFPE(I,J)**2))
CNME2(I,J)=SORT(ABS(CNME2(1,J)/FLOAT(NRUNS)-CNME(I,J)**2))
CNPE2(I,J)=SORT(ABS(CNPE2(1,J)/FLOAT(NRUNS)-CNPE(I,J)**2))
WRITE(6,2)
FORMAT(T2,*FRAME*,T10,*XERR(-)*,T30,*SXERR(-)*,T55,*YERR(-)*,
#T68,*SYERR(-)*)
DO 3 I=1,NFRAMES
WRITE(6,4) I,XFME(1,I),XFME2(1,I),XFME(2,I)
#),XFME2(2,I)
FORMAT(T4,I2,T9,E12.5,T28,E12.5,T52,E12.5,T66,E12.5)

CONTINUE
WRITE(6,5)
FORMAT(T2,*FRAME*,T10,*XERR(+)*,T30,*SXERR(+)*,T55,*YERR(+)*,
#T68,*SYERR(+)*)
DO 6 I=1,NFRAMES
WRITE(6,7) I,XFPE(1,I),XFPE2(1,I),XFPE(2,I),XFPE2(2,I)
FORMAT(T4,I2,T9,E12.5,T28,E12.5,T52,E12.5,T66,E12.5)
CONTINUE
WRITE(6,101)
FORMAT(T2,*FRAME*,T10,*CNER(-)*,T30,*SCNER(-)*,T55,*YCER(-)*,
#T68,*SYCER(-)*)
DO 102 I=1,NFRAMES
WRITE(6,103) I,CNME(1,I),CNME2(1,I),CNME(2,I),CNME2(2,I)
FORMAT(T4,I2,T9,E12.5,T28,E12.5,T52,E12.5,T66,E12.5)
CONTINUE
WRITE(6,10)
FORMAT(T2,*FRAME*,T10,*CNER(+)*,T30,*SCNER(+)*,T55,*YCER(+)*,
#T68,*SYCER(+)*)
DO 8 I=1,NFRAMES
WRITE(6,9) I,CNPE(1,I),CNPE2(1,I),CNPE(2,I),CNPE2(2,I)
FORMAT(T4,I2,T9,E12.5,T28,E12.5,T52,E12.5,T66,E12.5)
CONTINUE
RETURN
END

SYMBOLIC REFERENCE MAP (R=1)

09/21/81 12.15.51

FTN 4.8+528

74/74 OPT=1 PMDMP

SUBROUTINE FILST

ENTRY POINTS
3 FILST

VARIABLES	SN	TYPE	RELOCATION	0	CNPE2	REAL	ARRAY	F.P.
0 CNME		REAL	F.P.					
0 CNPE		REAL	F.P.					
317 I		INTEGER		320 J		INTEGER		
0 NFRAMES		INTEGER		0 NRUNS		INTEGER		
0 XFME		REAL	F.P.	0 XFME2		REAL		
0 XFPE		REAL	F.P.	0 XFPE2		REAL		

FILE NAMES	MODE
TAPE6	FMT

EXTERNALS	TYPE	ARGS
SQRT	REAL	1 LIBRARY

INLINE FUNCTIONS	TYPE	ARGS	INTRIN
ABS	REAL	1	INTRIN

STATEMENT LABELS

0	1	152	2	FMT	0	3
173 4	FMT	204 5	FMT		0	6
225 7	FMT	0 8			311	9
270 10	FMT	236 101	FMT		0	102
257 103	FMT					

193

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES
7	1	I	8 17	479	EXT REFS NOT INNER
10	1	J	9 17	448	EXT REFS
61	3	I	21 25	178	EXT REFS
77	5	I	29 32	148	EXT REFS
115	102	I	36 39	148	EXT REFS
133	8	I	43 46	148	EXT REFS

STATISTICS

PROGRAM LENGTH	3738	251
520008 CM USED		

SUBROUTINE INITF(TAF,VARDF,VARAF)

THIS ROUTINE CONTROLS INPUTTING VALUES NEEDED FOR THE KALMAN
- FILTER

TAF=.07072

THIS IS THE CORRELATION TIME FOR THE ATMOSPHERIC MODEL FOR THE
- FILTER

VARDF=1.0

THE VARIANCE OF THE ATMOSPHERIC JITTER FOR THE FILTER

VARAF=0.001
RETURN
END

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 INITF

VARIABLES	SN	TYPE	RELOCATION	0	VARAF	REAL	F.P.
0 TAF		REAL					
0 VARDF		REAL					

STATISTICS
PROGRAM LENGTH 15B 13
52000B CM USED

SUBROUTINE FILTER(TDF,VARDF,TAF,VARAF,DT,PHIF,QFD)
REAL PHIF(4,4),QFD(4,4)

THIS ROUTINE SETS UP THE STATE TRANSITION MATRIX AND QFD MATRIX

TAF CORRELATION TIME FOR THE ATMOSPHERIC JITTER
TDF CORRELATION TIME FOR THE TARGET DYNAMICS
VARDF TARGET DYNAMICS NOISE VARIANCE
VARAF ATMOSPHERIC NOISE VARIANCE
D(XF(T))/DT-TIME DERIVATIVE OF FILTER STATE
FILFT-FILTER PLANT MATRIX
WFT INPUT WHITE NOISE VECTOR FOR FILTER
STATE SPACE MODEL

D(XF(T))/DT=FILFT*XF(T)+WFT(T)

WHERE

FILFT = $\begin{pmatrix} -1/TDF & 0 & 0 & 0 \\ 0 & -1/TDF & 0 & 0 \\ 0 & 0 & -1/TAF & 0 \\ 0 & 0 & 0 & -1/TAF \end{pmatrix}$

E'WFT(T)!=0

E'WFT(T)WFT(T)!=QF

WHERE

QF = $\begin{pmatrix} 2*VARDF/TDF & 0 & 0 & 0 \\ 0 & 2*VARDF/TDF & 0 & 0 \\ 0 & 0 & 2*VARAF/TAF & 0 \\ 0 & 0 & 0 & 2*VARAF/TAF \end{pmatrix}$

THE SOLUTION TO THE DYNAMIC EQUATIONS

XF(I+1)=PHIF*XF(I)

FOR PROPAGATION OF COVARIANCE MATRIX NEED QFD

DO 1 I=1,4
DO 1 J=1,4
PHIF(I,J)=0.
QFD(I,J)=0.
PHIF(1,1)=EXP(-DT/TDF)
PHIF(2,2)=PHIF(1,1)
PHIF(3,3)=EXP(-DT/TDF)
PHIF(4,4)=PHIF(3,3)
QFD(1,1)=VARDF*(1.-EXP(-2.*DT/TDF))
QFD(2,2)=QFD(1,1)
QFD(3,3)=VARAF*(1.-EXP(-2.*DT/TAF))
QFD(4,4)=QFD(3,3)
RETURN
END

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 FILTER

VARIABLES	SN	TYPE	RELOCATION	F.P.	52	1	PHIF	TAF	VARAF	INTEGER	ARRAY	F.P.	F.P.	F.P.
0 DT		REAL												
53 J		INTEGER												
0 QFD		REAL	ARRAY											
0 TDF		REAL												
0 VARDF		REAL												

EXTERNALS
EXP REAL TYPE ARGS
1 LIBRARY

STATEMENT LABELS
0 1

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES
7	1	I	39 42	14B	NOT INNER
15	1	J	40 42	3B	INSTACK

STATISTICS
PROGRAM LENGTH 52000B CM USED
60B 48

```

1  SUBROUTINE PROPF(PHIF,QFD,PFP,PFM,XFP,XFM)
   REAL PHIF(4,4),QFD(4,4),PFP(4,4),PFM(4,4),XFP(4),XFM(4)
   REAL TEMP1(4,4),TEMP2(4,4)

```

```

5  THIS ROUTINE IMPLEMENTS THE STATE TRANSITION
   -EQUATIONS FOR THE FILTER

```

```

   XF(I+1)=PHIF*XF(I)

```

```

10 PM=PHIF*PFP*PHIF+QFD

```

```

   WHERE
   PHIF=FILTER STATE TRANSITION MATRIX
   XF =FILTER STATE VECTOR
   PFM =COV FILTER STATES MINUS
   PFP =COV FILTER STATES PLUS

```

```

   WHERE
   :VARDF*(1.-EXP(-2.*DT/TDF)) 0 0 0 :
   QFD = : 0 VARDF*(1.-EXP(-2.*DT/TDF)) 0 0 :
   : 0 0 VARAF*(1.-EXP(-2.*DT/TAF)) 0 :
   : 0 0 0 VARAF*(1.-EXP(-2.*DT/TAF)) :

```

```

   PERFORM FILTER STATE PROPAGATION

```

```

25 CALL MULT(PHIF,XFP,4,4,1,XFM)
   ADD DETERMINISTIC INPUT OF 3 PIXELS PER TIME HISTORY IN THE X DIR
   XFM(1)=XFM(1)+.15
   CALL MULT(PHIF,PFP,4,4,4,TEMP1)
   CALL MULT(TEMP1,PHIF,4,4,4,TEMP2)

```

```

30 DO 1 I=1,4
   DO 1 J=1,4
   PFM(I,J)=TEMP2(I,J)+QFD(I,J)
   RETURN
   END

```

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 PROPF

VARIABLES	SN	TYPE	RELOCATION	78	J	INTEGER	ARRAY	F.P.
75 I		INTEGER		0	PFP	REAL	ARRAY	F.P.
0 PFM		REAL		0	QFD	REAL	ARRAY	F.P.
0 PHIF		REAL		117	TEMP2	REAL	ARRAY	F.P.
77 TEMP1		REAL		0	XFP	REAL	ARRAY	F.P.
0 XFM		REAL						

EXTERNALS
MULT
TYPE
ARGS
6

STATEMENT LABELS
C 1

SUBROUTINE PROPF				74/74	OPT=1	PMDMP	FTN 4.8+528	09/21/81	12.15.51	PAGE	2
LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES						
27	1	I	30 32	168							
36	1	J	31 32	38	NOT INNER						
STATISTICS											
PROGRAM LENGTH				143B	99						
52000B CM USED											

```

1  SUBROUTINE UPDAT(Z,LINH,NLINH,XFP,XFM,PPF,PFM,RINV)
   REAL Z(64),LINH(64,4),NLINH(64),LINHT(4,64),XFP(4),XFM(4)
   REAL PPF(4,4),PFM(4,4),RINV(64,64),TEMP1(4,64),TEMP2(4,4)
   REAL RESID(64),PINV(4,4),GAINK(4,64),UPD(4)

```

```

5  C THIS ROUTINE PROCESSES ONE MEASUREMENT VECTOR Z
   C AND ALSO UPDATES THE FILTER STATES XFP
   C Z IS THE MEASUREMENT VECTOR OF FLIR MEASUREMENTS
10  C NLINH IS THE NONLINEAR INTENSITY FUNCTION AFTER SMOOTHING
   C LINH IS THE LINEAR INTENSITY FUNCTION
   C XFP IS FILTER STATES PLUS
   C XFM IS FILTER STATES MINUS
   C PPF COV MATRIX OF FILTER STATES PLUS
   C PFM COV MATRIX OF FILTER STATES MINUS
15  C RINV INVERSE OF SPATIAL CORRELATION COEF MATRIX
   C TEMP1 WILL HOLD H-TRANSPOSE*RINV
   C PINV WILL HOLD COV MATRIX MINUS INVERSED
   C TEMP2 WILL HOLD H*TRINVH
   C GAINK KALMAN FILTER GAIN
20  C RESID RESIDUAL
   C UPD GAIN TIMES RESIDUAL

```

```

   C THE EQUATIONS USED FOR THE UPDATE ARE
   C FIRST FOR COMPUTING THE COVARIANCE PLUS MATRIX
   C USING THE INVERSE COV METHOD

```

```

   PINV(I+)=PINV(I-)+LINHT(I)*RINV(I)LINH(I)

```

```

   PPF(I+)=PPF(I+)-1

```

```

   K(I)+P(I+)*LINHT(I)*RINV(I)

```

```

   XFP(I)=XFM(I-)+K(I)*Z(I)-NLINH(I)

```

```

   FIRST CREAT LINH TRANSPOSED

```

```

   DO 1 I=1,64

```

```

   DO 1 J=1,4

```

```

   LINHT(J,I)=LINH(I,J)

```

```

   C COMPUTE THE INVERSE OF THE COV PLUS MATRIX

```

```

   CALL MULT(LINH,RINV,4,64,TEMP1)

```

```

   CALL MULT(TEMP1,LINH,4,64,TEMP2)

```

```

   C INVERT THE COVARIANCE MINUS MATRIX

```

```

   CALL INVERT(PFM,4,PINV)

```

```

   DO 2 I=1,4

```

```

   DO 2 J=1,4

```

```

   PINV(I,J)=PINV(I,J)+TEMP2(I,J)

```

```

   C CREAT P(I+)-PPF

```

```

   CALL INVERT(PINV,4,PPF)

```

```

   C CREAT THE KALMAN FILTER GAIN

```

```

   CALL MULT(PPF,LINH,4,64,GAINK)

```

```

C
C      COMPUTE STATE MEASUREMENT UPDATE
DO 3 I=1,64
  RESID(I)=Z(I)-NLINH(I)
  CALL MULT(GAINK,RESID,4,64,1,UPD)
DO 4 I=1,4
  XFP(I)=XFM(I)+UPD(I)
RETURN
END

```

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 UPDAT

VARIABLES	SN	TYPE	RELOCATION	150	I	INTEGER	ARRAY	F.P.
1312 GAINK	REAL	ARRAY		0	LNH	REAL	ARRAY	F.P.
151 J	INTEGER	ARRAY		0	NLNH	REAL	ARRAY	F.P.
152 LINHT	REAL	ARRAY		0	PFM	REAL	ARRAY	F.P.
1272 PINV	REAL	ARRAY		1172	RESID	REAL	ARRAY	
0 PINV	REAL	ARRAY		552	TEMP1	REAL	ARRAY	
1152 TEMP2	REAL	ARRAY		1712	UPD	REAL	ARRAY	
0 XFM	REAL	ARRAY		0	XFP	REAL	ARRAY	F.P.
0 Z	REAL	ARRAY				REAL	ARRAY	

EXTERNALS
INVERT
TYPE
3

STATEMENT LABELS
0 1
0 4

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES	NOT INNER
7	1	I	37 39	148	INSTACK	NOT INNER
15	1	J	38 39	38	INSTACK	NOT INNER
35	2	I	49 51	148	INSTACK	NOT INNER
42	2	J	50 51	38	INSTACK	NOT INNER
63	3	I	60 61	38	INSTACK	NOT INNER
75	4	I	63 64	38	INSTACK	NOT INNER

STATISTICS
PROGRAM LENGTH 17208 976
520008 CM USED

```

1  SUBROUTINE STAT(NFRAMES,DATE,NRUNS,DYE,DXE,DATE2,DXE2,DYE2,NZ,
   #NFREQ,COV,VARM,ALPHA,XSHIFT,YSHIFT,SIGDT)
   REAL DATE(8,8,20),DXE(8,8,20),DYE(8,8,20),DATE2(8,8,20),
   #DXE2(8,8,20),DYE2(8,8,20)
   DO 10 K=1,NFRAMES
     DO 10 I=1,8
       DO 10 J=1,8
         DATE(I,J,K)=DATE(I,J,K)/NRUNS
         DXE(I,J,K)=DXE(I,J,K)/NRUNS
         DYE(I,J,K)=DYE(I,J,K)/NRUNS
         DATE2(I,J,K)=DATE2(I,J,K)/NRUNS-DXE(I,J,K)**2
         DXE2(I,J,K)=DXE2(I,J,K)/NRUNS-DXE(I,J,K)**2
         DYE2(I,J,K)=DYE2(I,J,K)/NRUNS-DYE(I,J,K)**2
       CONTINUE
     CONTINUE
   WRITE(6,9987) NRUNS,NFRAMES,NZ,NFREQ,COV,VARM,ALPHA,
   #SIGDT
9987  FORMAT(1H1,T10,*RUNS=*,I2,T40,*FRAMES=*,I2,T70,*NUMBER ZERO PAD=*,
   # I1,T100,*NUMBER FREQ ZEROED=*,I2,/,T10,*GAUSSIAN COVARIANCE*,
   # F5.2,T40,*BACKGROUND VARIANCE=*,F5.1,T70,*SMOOTHING ALPHA=*,
   # F7.3,/,
   /T70,*TRUTH MODEL UNCERTAINTY=*,F5.2,///)
   DO 11 K=1,NFRAMES
     WRITE(6,9988) ((DATE(I,J,K),J=1,8),I=1,8)
     WRITE(6,9988) ((DXE(I,J,K),J=1,8),I=1,8)
     WRITE(6,9988) ((DYE(I,J,K),J=1,8),I=1,8)
     WRITE(6,9988) ((DATE2(I,J,K),J=1,8),I=1,8)
     WRITE(6,9988) ((DXE2(I,J,K),J=1,8),I=1,8)
     WRITE(6,9988) ((DYE2(I,J,K),J=1,8),I=1,8)
   CONTINUE
11  FORMAT(//,(2X,8E16.5))
   WRITE(6,9324)
9324  FORMAT(T2,*FRAME*,T15,*MEAN ERROR*,T33,*MEAN VARIANCE*,T54,
   # *MEAN ERROR*,T71,*MEAN VARIANCE OF*,T94,*MEAN ERROR*,T111,
   # *MEAN VARIANCE OF*,T32,*OF ERROR IN H*,T56,*IN D/DX*,
   # T71,* ERROR IN D/DX*,T96,*IN D/DY*,T111,* ERROR IN D/DY*)
   DO 13 K=1,NFRAMES
     SUMH=0.
     VARM=0.
     SUMDX=0.
     VARDX=0.
     SUMDY=0.
     VARDY=0.
     DO 12 I=1,8
       DO 12 J=1,8
         SUMH=SUMH+DATE(I,J,K)/64.
         VARM=VARM+DATE2(I,J,K)/64.
         SUMDX=SUMDX+DXE(I,J,K)/64.
         VARDX=VARDX+DXE2(I,J,K)/64.
         SUMDY=SUMDY+DYE(I,J,K)/64.
         VARDY=VARDY+DYE2(I,J,K)/64.
       CONTINUE
     CONTINUE
12  WRITE(6,9325) K,SUMH,VARM,SUMDX,VARDX,SUMDY,VARDY
9325  FORMAT(T4,I2,T13,E12.5,T33,E12.5,T53,E12.5,T73,E12.5,T93,
   # E12.5,T113,E12.5)
13  CONTINUE
   RETURN
   END

```


1 SUBROUTINE INIT(COV,S,NZ,NZM,NFRAMES,NRUNS,ALPHA,NFREQ,ISF,
*IEF,VARM,SIGDT,DT,TD)
DIMENSION S(12)

C
C
C
C
C
C

DEFINE TRUE TARGET AS 3 INDEP GAUSS FUNCTINSA WITH VAR=COV

S(1)=1./COV
S(4)=S(1)
S(5)=S(1)
S(8)=S(1)
S(9)=S(1)
S(12)=S(1)
WRITE(6,3791)
FORMAT(1X,'NUMBER OF ZEROES TO PAD=')

3791 READ(5,561) NZ
561 FORMAT(12)
NZM=25-NZ

3792 WRITE(6,3792)
FORMAT(1X,'NUMBER OF FRAMES=')
561 READ(5,561) NFRAMES
4023 WRITE(6,4023)
FORMAT(1X,'NUMBER OF SIMULATIONS=')

3793 READ(5,561) NRUNS
WRITE(6,3793)
FORMAT(1X,'ALPHA FOR SMOOTHING=')
3794 READ(5,563) ALPHA
3795 WRITE(6,3795)
FORMAT(1X,'NUMBER OF HIGH FREQ COMPONENTS TO ZERO=')

3795 READ(5,561) NFREQ
ISF=14-NFREQ
IEF=12-NFREQ
3789 WRITE(6,3789)
FORMAT(1X,'INPUT BACKGROUND VARIANCE=')

560 READ(5,560) VARM
FORMAT(6.2)
WRITE(6,965)
965 FORMAT(2X,'VARIANCE OF TRUTH MODEL DYNAMICS UNCERTAINTY=')

410 READ(5,410) SIGDT
FORMAT(6.2)
DT=.0333333
TD=1.

RETURN
END

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 INIT

09/21/81 12.15.51

FTN 4.8+528

74/74 OPT=1 PWDMP

SUBROUTINE INIT

VARIABLES	SN	TYPE	RELOCATION	COV	REAL	F.P.
0 ALPHA		REAL	F.P.	0	REAL	F.P.
0 DT		REAL	F.P.	0	INTEGER	F.P.
0 ISF		INTEGER	F.P.	0	INTEGER	F.P.
0 NFREQ		INTEGER	F.P.	0	INTEGER	F.P.
0 NZ		INTEGER	F.P.	0	INTEGER	F.P.
0 S		REAL	F.P.	0	REAL	F.P.
0 TD		REAL	F.P.	0	REAL	F.P.

FILE NAMES	MODE	TAPE6	FMT	75	561	FMT	63	3791	FMT	INACTIVE
STATEMENT LABELS										
217 410	FMT	176	560							
203 965	FMT	164	3789							
102 3792	FMT	132	3793							
146 3795	FMT	116	4023							

STATISTICS
 PROGRAM LENGTH 223B 147
 52000B CM USED

QD= COVARIANCE MATRIX

NSTATE=8
K=.382109544*SIGDT
A=14.14
B=659.5

DO 1 I=1,NSTATE
DO 1 J=1,NSTATE
PHIT(I,J)=0.
QD(I,J)=0.

PHIT(1,1)=EXP(-DT/TO)
PHIT(2,2)=EXP(-DT/TO)
THESE NEXT TWO CARDS CHANGE THE TRUTH MODEL TO A DETERMINISTIC
CONSTANT VELOCITY MODEL OF 3 PIXELS PER TIME HISTORY IN THE X D

PHIT(1,1)=1.
PHIT(2,2)=PHIT(1,1)
PHIT(3,3)=EXP(-A*DT)
PHIT(4,4)=EXP(-B*DT)
PHIT(4,5)=-DT*EXP(-B*DT)
PHIT(5,5)=EXP(-B*DT)
PHIT(6,6)=EXP(-A*DT)
PHIT(7,7)=EXP(-B*DT)
PHIT(7,8)=-DT*EXP(-B*DT)
PHIT(8,8)=EXP(-B*DT)
FACT=(K**2)*(A**2)*(B**2)
FACT1=A-B
FACT2=A+B
FACT3=2.*B

G1=FACT/(FACT1**4)
G2=FACT/(FACT1**3)
G3=FACT/(FACT1**2)
P1=1.-EXP(-2.*A*DT)
P2=1.-EXP(-FACT2*DT)
P3=1.-EXP(-2.*B*DT)
P4=DT*EXP(-FACT2*DT)
P5=DT*EXP(-2.*B*DT)

QD(1,1)=(SIGDT**2)*(1.-EXP(-2.*DT/TO))*TO/2.
BY SETTING THESE ELEMENTS OF QD =0 ONLY A PERFECT CONSTANT VEL

QD(1,1)=0.0

QD(2,2)=QD(1,1)
QD(3,3)=(G1*P1)/(2.*A)
QD(3,4)=P2*(G2/FACT2**2-G1/FACT2)-P4*G2/FACT2
QD(3,5)=G2*P2/FACT2
QD(4,3)=QD(3,4)
QD(4,4)=P3*(G1/FACT3-2.*G2/FACT3**2+2.*G3/FACT3**3)-
P5*(1.-G2/B+G3*DT/FACT3+2.*G3/FACT3**2)
QD(4,5)=P3*(G3/FACT3**2-G2/FACT3)-P5*G3/FACT3
QD(5,3)=QD(3,5)
QD(5,4)=QD(4,5)

QD(5,5)=P3*G3/FACT3
LOOP 2 IS FOR DUPLICATING THE SIMILAR PORTIONS OF AD
DO 2 I=3,5
DO 2 J=3,5
QD(I+3,J+3)=QD(I,J)

CONTINUE
SET QDUPR TO NONZERO PARTITION OF AD

```

115      DO 43 I=1,6
          DO 43 J=1,6
            QDPAR(I,J)=QD(I+2,J+2)
          TAKE SORT OF NONZERO PARTITION
          CALL CHOLY(QDPAR,6,QDPRT)
          DO 44 I=1,8
            DO 44 J=1,8
              QDROOT(I,J)=0.
            DO 45 I=1,6
              DO 45 J=1,6
                QDROOT(I+2,J+2)=QDPRT(I,J)
              FORMAT(1X,8E9.2)
            DO 3 I=1,2
              DO 3 J=1,8
                H(I,J)=0.
              H(1,1)=1.
              H(1,3)=1.
              H(1,4)=1.
              H(2,2)=1.
              H(2,6)=1.
              H(2,7)=1.
            RETURN
          END
125      3
130
135

```

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 TRUTH

VARIABLES	SN	TYPE	RELOCATION
317 A	REAL		
0 DT	REAL		F.P.
324 FACT1	REAL		
326 FACT3	REAL		
330 G2	REAL		
0 H	REAL	ARRAY	F.P.
322 J	INTEGER		
316 NSTATE	INTEGER		
332 P1	REAL		
334 P3	REAL		
336 P5	REAL		
437 QDPAR	REAL	ARRAY	
0 QDROOT	REAL	ARRAY	F.P.
0 TD	REAL		
320 B	REAL		
323 FACT	REAL		
325 FACT2	REAL		
327 G1	REAL		
331 G3	REAL		
321 I	INTEGER		
315 K	REAL	ARRAY	F.P.
0 PHIT	REAL		
333 P2	REAL		
335 P4	REAL		
337 QD	REAL	ARRAY	
503 QDPRT	REAL	ARRAY	
0 SIGDT	REAL		F.P.

EXTERNALS CHOLY TYPE ARGS 3
REAL 1 LIBRARY

STATEMENT LABELS

STATEMENT LABELS	0 1	0 2	0 3	0 44
0 43				
324 1267				

FMT NO REFS

09/21/81 12.15.51

FTN 4.8+528

LOOPS	SUBROUTINE	TRUTH	74/74	DPT=1	PMDMP	FROM-TO	LENGTH	PROPERTIES	NOT INNER
15	1	I	65 68	149					
23	1	J	66 68	38				INSTACK	NOT INNER
177	2	I	110 113	129					NOT INNER
203	2	J	111 113	38				INSTACK	NOT INNER
212	43	I	115 117	158				INSTACK	NOT INNER
220	43	J	116 117	38					NOT INNER
231	44	I	120 122	128				INSTACK	NOT INNER
235	44	J	121 122	29					NOT INNER
244	45	I	123 125	158				INSTACK	NOT INNER
252	45	J	124 125	38					NOT INNER
262	3	I	127 129	128				INSTACK	NOT INNER
266	3	J	128 129	28				INSTACK	

STATISTICS

PROGRAM LENGTH	5558	365
520008 CM USED		

```

1  SUBROUTINE PROP(PHIT,QDROOT,H,XT,YT,N,M)
   REAL PHIT(N,N),QDROOT(N,N),XT(N,1),YT(M,1),H(M,N)
   REAL TEMP1(8,1),TEMP2(8,1)

5  THIS ROUTINE IMPLEMENTS THE STATE TRANSITION EQUATION.

   XT(I+1)=PHIT*XT(I) + QDROOT*WD

10  WHERE XT= STATE VECTOR (NX1)
      PHIT= STATE TRANSITION MATRIX (NXN)
      QDROOT= STATE UNCERTAINTY COVARIANCE MATRIX (NXN)
      WD= GAUSSIAN DISTRIBUTED NOISE VECTOR (NX1)

15  AND THE OUTPUT EQUATION

      YT=H*XT

20  WHERE YT=MEASUREABLE OUTPUT VECTOR (MX1)
      H= STATE TO OUTPUT MAXTRIX (MXN)

25  CALL NOISE(TEMP1,N)
      CALL MULT(QDROOT,TEMP1,N,N,1,TEMP2)
      CALL MULT(PHIT,XT,N,N,1,TEMP1)
      DO 1 I=1,N
1  XT(I,1)=TEMP1(I,1)+TEMP2(I,1)
C  ADD DETERMINISTIC VELOCITY OF 3 PIXELS OVER ANY TIME HISTORY IN
C  THE X DIRECTION
30  XT(1,1)=XT(1,1)+.15
      CALL MULT(H,XT,M,N,1,YT)
      RETURN
      END

```

209

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 PROP

VARIABLES	SN	TYPE	RELOCATION	100	I	INTEGER	F.P.
H	0	REAL	ARRAY	0	N	INTEGER	F.P.
PHIT	0	REAL	ARRAY	0	QDROOT	REAL	F.P.
TEMP1	101	REAL	ARRAY	111	TEMP2	REAL	F.P.
XT	0	REAL	ARRAY	0	YT	REAL	F.P.

EXTERNALS
MULT
TYPE
ARGS
G
NOISE
2

STATEMENT LABELS
0 1

09/21/81 12.15.51

FTN 4.8+528

SUBROUTINE PROP		74/74	OPT=1	PMDMP	
LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES
27	1	1	26 27	3B	INSTACK
STATISTICS			121B	81	
PROGRAM LENGTH					
52000B CM USED					

```

1  SUBROUTINE IDEAL(IMAX,S,XMAX,YMAX,N,NZ,X,Y,DATA,DX,DY)
   REAL IMAX(3),XMAX(3),YMAX(3),S(12)
   COMPLEX DATA(N,N),DX(N,N),DY(N,N)
   DO 10 I=1,N
   DO 10 J=1,N
   DATA(I,J)=0.
   DX(I,J)=0.
   DY(I,J)=0.
   CONTINUE
10  IF(N.LT.8) N=8
   IF((N-8)/2.LT.NZ) NZ=(N-8)/2
   LM=NZ+1
   LP=N-NZ
   IB=(N-8)/2+1
   DO 1 I=LM,LP
   DO 1 J=LM,LP
   X1=X+FLOAT(J-IB)-XMAX(1)+.5
   X2=X+FLOAT(J-IB)-XMAX(2)+.5
   X3=X+FLOAT(J-IB)-XMAX(3)+.5
   Y1=Y+FLOAT(I-IB)-YMAX(1)+.5
   Y2=Y+FLOAT(I-IB)-YMAX(2)+.5
   Y3=Y+FLOAT(I-IB)-YMAX(3)+.5
   ARG1=-.5*((X1**2*S(1)+(X1+Y1)*(S(2)+S(3))+(Y1**2*S(4)))
   ARG2=-.5*((X2**2*S(5)+(X2+Y2)*(S(6)+S(7))+(Y2**2*S(8)))
   ARG3=-.5*((X3**2*S(9)+(X3+Y3)*(S(10)+S(11))+(Y3**2*S(12)))
   DATA(I,J)=IMAX(1)*EXP(ARG1)+IMAX(2)*EXP(ARG2)+IMAX(3)*EXP(ARG3)
   ARG4=-X1*S(1)-.5*(S(2)+S(3))
   ARG5=-X2*S(5)-.5*(S(6)+S(7))
   ARG6=-X3*S(9)-.5*(S(10)+S(11))
   ARG7=-Y1*S(4)-.5*(S(2)+S(3))
   ARG8=-Y2*S(8)-.5*(S(6)+S(7))
   ARG9=-Y3*S(12)-.5*(S(10)+S(11))
   DX(I,J)=ARG4*IMAX(1)*EXP(ARG1)+ARG5*IMAX(2)*EXP(ARG2)
   DY(I,J)=ARG7*IMAX(1)*EXP(ARG1)+ARG8*IMAX(2)*EXP(ARG2)
   DY(I,J)=DY(I,J)+ARG9*IMAX(3)*EXP(ARG3)
   CONTINUE
   RETURN
   END

```

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 IDEAL

VARIABLES	SN	TYPE	RELOCATION	
216 ARG1		REAL	257 ARG2	REAL
260 ARG3		REAL	261 ARG4	REAL
212 ARG5		REAL	263 ARG6	REAL
214 ARG7		REAL	265 ARG8	REAL
216 ARG9		REAL	0 DATA	COMPLEX
0 DX		COMPLEX	0 DY	COMPLEX
213 I		INTEGER	247 IB	INTEGER
				F.P.
				F.P.

09/21/81 12.15.51

FTN 4.8+528

74/74 OPT=1 PMDMP

SUBROUTINE IDEAL

VARIABLES	SN	TYPE	RELOCATION
0		REAL	F.P.
245	LM	INTEGER	
0	N	REAL	F.P.
0	S	REAL	F.P.
0	XMAX	REAL	F.P.
251	X2	REAL	
0	Y	REAL	F.P.
253	Y1	REAL	
255	Y3	REAL	

244	J	INTEGER
246	LP	INTEGER
0	NZ	INTEGER
0	X	REAL
250	X1	REAL
252	X3	REAL
0	YMAX	REAL
254	Y2	REAL

F.P.
F.P.

ARRAY

F.P.

EXTERNALS	EXP	TYPE	ARGS
0		REAL	1 LIBRARY

INLINE FUNCTIONS	TYPE	ARGS
0	REAL	1 INTRIN

STATEMENT LABELS

0 10

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES
11	10	I	4 9	16B	NOT INNER
20	10	J	5 9	4B	INSTACK
45	1	I	15 37	172B	EXT REFS
47	1	J	16 37	165B	EXT REFS

212 STATISTICS

317P 207

PROGRAM LENGTH 52000B CM USED

```

1 SUBROUTINE SMOOTH(DATA,SDATA,ALPHA,N,ITERA)
  COMPLEX DATA(N,N),SDATA(N,N)
  THIS ROUTINE SMOOTHS RAW DATA ARRAY DATA USING EXPONENTIAL
  C SMOOTHING. WEIGHTING FACTOR ALPHA IS USED TO GENERATE THE
  C SMOOTHED DATA IN ARRAY SDATA. THE PARAMETER ITERATION IS
  C USED TO DETERMINE THE WEIGHTING FACTOR WHEN FEWER THEN
  C 1/ALPHA ITERATIONS HAVE BEEN DONE.
  A=1./ITERA
  IF(A.LT.ALPHA) A=ALPHA
  DO 3 I=1,N
  DO 3 J=1,N
  SDATA(I,J)=A*DATA(I,J)+(1.-A)*SDATA(I,J)
  RETURN
  END

```

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 SMOOTH

VARIABLES	SN	TYPE	RELOCATION	0	ALPHA	REAL	F.P.
45 A		REAL		46 I	INTEGER		
0 DATA		COMPLEX	ARRAY	47 J	INTEGER		
0 ITERA		INTEGER		0 SDATA	COMPLEX	ARRAY	F.P.
0 N		INTEGER					

STATEMENT LABELS
0 1 INACTIVE 0 3

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES
16 3	I		10 12	23B	NOT INNER
30 3	J		11 12	68	INSTACK

STATISTICS
PROGRAM LENGTH 568 46
52000B CM USED


```

1  SUBROUTINE NOISE(W,N)
   REAL W(N)
   C   THESE STATEMENTS WERE USED IN THE MODCOMP VERSION OF THE SOFTWARE
   C   DATA IFIRST/0/
5  IF(IFIRST.NE.0) GO TO 1
   C   IA=12345
   C   IFIRST=1
   C   IA=1
10  DO 2 I=1,N
      CALL GAUSS(IA,IY,VAL)
      W(I)=VAL
      IA=IY
2  CONTINUE
   RETURN
15  END

```

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 NOISE

VARIABLES	SN	TYPE	RELOCATION	24	IA	INTEGER	ARRAY	F.P.
25 I		INTEGER		0	N			
26 IY		INTEGER		0	N			
27 VAL		REAL			W			

EXTERNALS
GAUSS
TYPE
ARGS
3

STATEMENT LABELS
0 1 INACTIVE 0 2

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES	EXT	REFS
10	2	I	9 13	70			

STATISTICS
PROGRAM LENGTH 338 27
52000B CM USED


```

C
101
60      WRITE(6,101) X1,Y1,S(1),S(2),S(3),S(4),IMAX(1),ARG1
        FORMAT(2X,6E12.5)
        ARG2=-.5*((X2**2+S(5))+(X2*Y2)*(S(6)+S(7))+(Y2**2*S(8)))
        ARG3=-.5*((X3**2+S(9))+(X3*Y3)*(S(10)+S(11))+(Y3**2*S(12)))
        FXY=IMAX(1)*EXP(ARG1)+IMAX(2)*EXP(ARG2)+IMAX(3)*EXP(ARG3)
        AVG=AVG+FX
        SUMX=SUMX+XP*FX
        SUMY=SUMY+YP*FX
        CONTINUE
        DATA(I,J)=AVG/25.
        WRITE(6,100) I,J,DATA(I,J)
        FORMAT(2X,2I4,2X,E12.5)
        SUMAVG=SUMAVG+AVG
        CONTINUE
        CENX=SUMX/SUMAVG
        CENY=SUMY/SUMAVG
        RETURN
        END
75

```

SYMBOLIC REFERENCE MAP (R=1)

216 ENTRY POINTS
3 INPUT3

VARIABLES	SN	TYPE	RELOCATION
221 ARG1	REAL		
223 ARG3	REAL		
0 CENX	REAL	F.P.	
0 DATA	COMPLEX	ARRAY	
207 DELY	REAL		
175 I	INTEGER		
176 J	INTEGER		
206 K2	INTEGER		
203 LP	INTEGER		
0 S	REAL	ARRAY	
177 SUMX	REAL	F.P.	
0 X	REAL		
211 XP	REAL	F.P.	
215 X2	REAL		
0 Y	REAL	F.P.	
212 YP	REAL		
216 Y2	REAL		

EXTERNALS
EXP
REAL
TYPE
ARG3
LIBRARY

STATEMENT LABELS

0 2
0 10

0 3
166 100 FMT NO REFS

09/21/81 12.15.51

FTN 4.8+528

OPT=1 PMDMP

74/74

SUBROUTINE INPUT3

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES	NOT INNER
11	10	I	33 35	138	INSTACK	
17	10	J	34 35	28		
32	1	I	41 73	1228		EXT REFS NOT INNER
34	2	J	42 72	1168		EXT REFS NOT INNER
36	3	K1	45 67	1038		EXT REFS NOT INNER
37	4	K2	46 66	778		EXT REFS

STATISTICS
 PROGRAM LENGTH 2408 160
 520008 CM USED

```

1  SUBROUTINE DISPLAY(IXSIZE,IYSIZE,DATA)
   INTEGER IXY(122)
   COMPLEX DATA(IYSIZE,IXSIZE)
   C
   5  WRITE(6,102)
      FORMAT(1H1)
      NUM=IXSIZE+2
      DO 5 I=1,NUM
        IXY(I)=1H-
      WRITE(6,103) (IXY(I),I=1,NUM)
      FORMAT(T4,122A1)
      DMIN=1.E30
      DMAX=-1.E30
      DO 1 I=1,IXSIZE
        DO 1 J=1,IYSIZE
          DMAX=AMAX1(DMAX,CABS(DATA(J,I)))
          DMIN=AMIN1(DMIN,CABS(DATA(J,I)))
          DO 4 J=1,IYSIZE
            DO 2 I=1,IXSIZE
              IXY(I)=1H
              X=(CABS(DATA(J,I))-DMIN)/(DMAX-DMIN)
              IF(X.GT..42) IXY(I)=1H0
              IF((X.GT..28).AND.(X.LE..42)) IXY(I)=1HX
              IF((X.GT..14).AND.(X.LE..28)) IXY(I)=1H+
            CONTINUE
          NUM=IXSIZE+1
          IXY(NUM)=1H1
          WRITE(6,100) (IXY(I),I=1,NUM)
          FORMAT(T4,'1',121A1)
          DO 3 I=1,IXSIZE
            IXY(I)=1H
            X=(CABS(DATA(J,I))-DMIN)/(DMAX-DMIN)
            IF(X.GT..56).AND.(X.LE..70) IXY(I)=1H-
            IF((X.GT..70).AND.(X.LE..84)) IXY(I)=1H+
            IF(X.GT..84) IXY(I)=1H#
          CONTINUE
        WRITE(6,101) (IXY(I),I=1,IXSIZE)
        FORMAT(1H+,I5,120A1)
      CONTINUE
      NUM=IXSIZE+2
      DO 6 I=1,NUM
        IXY(I)=1H-
      WRITE(6,103) (IXY(I),I=1,NUM)

```

RETURN
END

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 DISPLAY

VARIABLES SN TYPE COMPLEX RELOCATION
 0 DATA REAL F.P.
 261 DMIN REAL F.P.
 0 IXSIZE INTEGER F.P.
 0 IYSIZE INTEGER F.P.
 257 NUM INTEGER

FILE NAMES MODE
 TAPE6 FMT

EXTERNALS TYPE ARGS
 CABS REAL 1 LIBRARY

INLINE FUNCTIONS TYPE ARGS
 AMAX1 REAL 0 INTRIN

STATEMENT LABELS
 0 1 0 2
 0 4 0 5
 222 100 FMT 231 101 FMT
 214 103 FMT

LOOPS LABEL INDEX FROM-TO LENGTH PROPERTIES
 15 5 I 7 8 33 INSTACK
 32 1 I 13 16 245
 33 1 J 14 16 218
 57 4 J 17 38 1108
 60 2 I 18 24 345
 124 3 I 29 35 338
 173 6 I 40 41 38 INSTACK

STATISTICS
 PROGRAM LENGTH 5200B CM USED 473B 315

1 SUBROUTINE SHIFT(DATA,N,XSHIFT,YSHIFT)
 C COMPLEX DATA(N,N),TEMP1,TEMP2,TEMP3,TEMP4,FX,FYC,FY,FYC
 C THIS ROUTINE IMPLEMENTS A SPATIAL PHASE SHIFT
 C IN THE FREQUENCY DOMAIN. THE ARRAY DATA IS ASSUMED TO BE THE
 C NXN ARRAY OF FOURIER TRANSFORM COMPONENTS AS GENERATED BY THE
 C TRANSFORM ROUTINE FOURT. FOR EXAMPLE, FOR A 6X6 ARRAY DATA

```

-----
: X0 Y0 : X1 Y0 : X2 Y0 : X3 Y0 : X2* Y0 : X1* Y0 :
-----
: X0 Y1 : X1 Y1 : X2 Y1 : X3 Y1 : X2* Y1 : X1* Y1 :
-----
: X0 Y2 : X1 Y2 : X2 Y2 : X3 Y2 : X2* Y2 : X1* Y2 :
-----
: X0 Y3 : X1 Y3 : X2 Y3 : X3 Y3 : X2* Y3 : X1* Y3 :
-----
: X0 Y2* : X1 Y2* : X2 Y2* : X3 Y2* : X2* Y2* : X1* Y2* :
-----
: X0 Y1* : X1 Y1* : X2 Y1* : X3 Y1* : X2* Y1* : X1* Y1* :
-----

```

PHASE SHIFTING IS IMPLEMENTED BY MULTIPLYING THE
 FOURIER TRANSFORM COMPONENTS BY
 EXP(J*2*PI*(FX*XSHIFT+FY*YSHIFT))

XSHIFT AND YSHIFT ARE THE SHIFTS IN THE X AND Y COORDINATE
 DIRECTIONS.

```

PI=3.141592654
DEM=FLOAT(N)
NCENT=N/2+1
DO 1 I=1,NCENT
  DO 1 J=1,NCENT
    FX=CMPLX(0.,-2.*PI*(J-1)*XSHIFT/DEM)
    FY=CMPLX(0.,-2.*PI*(I-1)*YSHIFT/DEM)
    FXC=CONJG(FX)
    FYC=CONJG(FY)
    TEMP1=DATA(I,J)
    DATA(I,J)=TEMP1*CEXP(FX+FY)
    IF(I.EQ.1) GO TO 10
    IF(J.EQ.1.OR.J.EQ.NCENT) GO TO 20
    TEMP2=DATA(I,N+2-J)
    TEMP3=DATA(N+2-I,J)
    TEMP4=DATA(N+2-I,N+2-J)
    DATA(I,N+2-J)=TEMP2*CEXP(FXC+FY)
    DATA(N+2-I,J)=TEMP3*CEXP(FX+FYC)
    DATA(N+2-I,N+2-J)=TEMP4*CEXP(FXC+FYC)
    GO TO 1
  IF(J.EQ.1.OR.J.EQ.NCENT) GO TO 1
  TEMP2=DATA(I,N+2-J)
  DATA(I,N+2-J)=TEMP2*CEXP(FXC+FY)
  GO TO 1
  TEMP3=DATA(N+2-I,J)
  DATA(N+2-I,J)=TEMP3*CEXP(FX+FYC)
  CONTINUE
  RETURN

```

END

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 SHIFT

VARIABLES	SN	TYPE	ARRAY	RELOCATION	F.P.
0 DATA		COMPLEX			
231 FX		COMPLEX			
235 FY		COMPLEX			
244 I		INTEGER			
0 N		INTEGER			
241 PI		REAL			
223 TEMP2		COMPLEX			
227 TEMP4		COMPLEX			
0 YSHIFT		REAL			
242 DEM		REAL			
233 FXC		COMPLEX			
237 FYC		COMPLEX			
245 J		INTEGER			
243 NCENT		INTEGER			
221 TEMP1		COMPLEX			
225 TEMP3		COMPLEX			
0 XSHIFT		REAL			

F.P.

EXTERNALS
CEXP TYPE ARG
COMPLEX 1 LIBRARY

INLINE FUNCTIONS
CMPLX TYPE ARG
COMPLEX 2 INTRIN
FLOAT REAL 1 INTRIN

STATEMENT LABELS
210 1
166 20

137 10

INACTIVE

0 7

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES
16	1	I	33 56	177B	EXT REFS NOT INNER
17	1	J	34 56	174B	EXT REFS

STATISTICS
PROGRAM LENGTH 275B 189
52000B CM USED


```

60      1
      DX(N+2-I,J)=TEMP3*FX
      DY(N+2-I,J)=TEMP3*FYC
      CONTINUE
      RETURN
      END

```

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 DERIV

VARIABLES	SN	TYPE	RELOCATION	225	DEM	REAL	F. P.
0 DATA		COMPLEX	ARRAY	0	DY	COMPLEX	ARRAY
0 DX		COMPLEX	ARRAY	216	FXC	COMPLEX	
214 FX		COMPLEX		222	FYC	COMPLEX	
220 FY		COMPLEX		230	J	INTEGER	
227 I		INTEGER		226	NCENT	INTEGER	
0 N		INTEGER	F. P.	204	TEMP1	COMPLEX	
224 PI		REAL		210	TEMP3	COMPLEX	
206 TEMP2		COMPLEX					
212 TEMP4		COMPLEX					

	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36	37	38	39	40	41	42	43	44	45	46	47	48	49	50	51	52	53	54	55	56	57	58	59	60	61	62	63	64	65	66	67	68	69	70	71	72	73	74	75	76	77	78	79	80	81	82	83	84	85	86	87	88	89	90	91	92	93	94	95	96	97	98	99	100
2	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36	37	38	39	40	41	42	43	44	45	46	47	48	49	50	51	52	53	54	55	56	57	58	59	60	61	62	63	64	65	66	67	68	69	70	71	72	73	74	75	76	77	78	79	80	81	82	83	84	85	86	87	88	89	90	91	92	93	94	95	96	97	98	99	100
2	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36	37	38	39	40	41	42	43	44	45	46	47	48	49	50	51	52	53	54	55	56	57	58	59	60	61	62	63	64	65	66	67	68	69	70	71	72	73	74	75	76	77	78	79	80	81	82	83	84	85	86	87	88	89	90	91	92	93	94	95	96	97	98	99	100
2	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36	37	38	39	40	41	42	43	44	45	46	47	48	49	50	51	52	53	54	55	56	57	58	59	60	61	62	63	64	65	66	67	68	69	70	71	72	73	74	75	76	77	78	79	80	81	82	83	84	85	86	87	88	89	90	91	92	93	94	95	96	97	98	99	100
2	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36	37	38	39	40	41	42	43	44	45	46	47	48	49	50	51	52	53	54	55	56	57	58	59	60	61	62	63	64	65	66	67	68	69	70	71	72	73	74	75	76	77	78	79	80	81	82	83	84	85	86	87	88	89	90	91	92	93	94	95	96	97	98	99	100
2	2	3	4	5	6	7	8	9	10	11	12																																																																																								

STATEMENT LABELS	0 7	INACTIVE	124 10
152 4			

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES
16	I	I	31 60	151B	NOT INNER
26	J	J	32 60	126D	OPT

STATISTICS	260B	176
PROGRAM LENGTH	52000B	CM USED

FFTT0000
FFTT0010
FFTT0020

SUBROUTINE FOURT(DATA,NN,NDIM,ISIGN,IFORM,WORK)
FOR INFORMATION CONTACT MR. MARK HALLER 4950/A005/56248
THE COOLEY-TUKEY FAST FOURIER TRANSFORM IN USASI BASIC FORTRAN

FFTT0030
FFTT0040
FFTT0050
FFTT0060
FFTT0070
FFTT0080
FFTT0090
FFTT0100
FFTT0110
FFTT0120
FFTT0130
FFTT0140
FFTT0150
FFTT0160
FFTT0170
FFTT0180
FFTT0190
FFTT0200
FFTT0210
FFTT0220
FFTT0230
FFTT0240
FFTT0250
FFTT0260
FFTT0270
FFTT0280
FFTT0290
FFTT0300
FFTT0310
FFTT0320
FFTT0330
FFTT0340
FFTT0350
FFTT0360
FFTT0370
FFTT0380
FFTT0390
FFTT0400
FFTT0410
FFTT0420
FFTT0430
FFTT0440
FFTT0450
FFTT0460
FFTT0470
FFTT0480
FFTT0490
FFTT0500
FFTT0510
FFTT0520
FFTT0530
FFTT0540

TRANSFORM(K1,K2,...) = SUM(DATA(J1,J2,...)*EXP((ISIGN+2*PI*SQRT(-1))
*((J1-1)/(K1-1)/(NN(1)+(J2-1)/(K2-1)/(NN(2)+...))), SUMMED FOR ALL
J1, K1 BETWEEN 1 AND NN(1), J2, K2 BETWEEN 1 AND NN(2), ETC.
THERE IS NO LIMIT TO THE NUMBER OF SUBSCRIPTS. DATA IS A
MULTIDIMENSIONAL COMPLEX ARRAY WHOSE REAL AND IMAGINARY
PARTS ARE ADJACENT IN STORAGE, SUCH AS FORTRAN IV PLACES THEM.
IF ALL IMAGINARY PARTS ARE ZERO (DATA ARE DISGUISED REAL), SET
IFORM TO ZERO TO CUT THE RUNNING TIME BY UP TO FORTY PERCENT.
OTHERWISE, IFORM = +1. THE LENGTHS OF ALL DIMENSIONS ARE
STORED IN ARRAY NN, OF LENGTH NDIM. THEY MAY BE ANY POSITIVE
INTEGERS, THO THE PROGRAM RUNS FASTER ON COMPOSITE INTEGERS, AND
ESPECIALLY FAST ON NUMBERS RICH IN FACTORS OF TWO. ISIGN IS +1
OR -1. IF A -1 TRANSFORM IS FOLLOWED BY A +1 ONE (OR A +1
BY A -1) THE ORIGINAL DATA REAPPEAR, MULTIPLIED BY NTOI (=NN(1)*
NN(2)*...). TRANSFORM VALUES ARE ALWAYS COMPLEX, AND ARE RETURNED
IN ARRAY DATA, REPLACING THE INPUT. IN ADDITION, IF ALL
DIMENSIONS ARE NOT POWERS OF TWO, ARRAY WORK MUST BE SUPPLIED.
COMPLEX OF LENGTH EQUAL TO THE LARGEST NON 2**K DIMENSION.
OTHERWISE, REPLACE WORK BY ZERO IN THE CALLING SEQUENCE.
NORMAL FORTRAN DATA ORDERING IS EXPECTED, FIRST SUBSCRIPT VARYING
FASTEST. ALL SUBSCRIPTS BEGIN AT ONE.

RUNNING TIME IS MUCH SHORTER THAN THE NAIVE NTOI**2, BEING
GIVEN BY THE FOLLOWING FORMULA. DECOMPOSE NTOI INTO
 $2^{*K2} * 3^{*K3} * 5^{*K5} * \dots$ LET $SUM2 = 2^{*K2}$, $SUMF = 3^{*K3} + 5^{*K5}$
+ ... AND $NF = K3 + K5 + \dots$ THE TIME TAKEN BY A MULTI-
DIMENSIONAL TRANSFORM ON THESE NTOI DATA IS $T = TO + NTOI*(11+
12*SUM2+13*SUMF+14*NF)$. ON THE CDC 3300 (FLOATING POINT ADD TIME
OF SIX MICROSECONDS), $T = 3000 + NTOI*(500+13*SUM2+68*SUMF+
320*NF)$ MICROSECONDS ON COMPLEX DATA. IN ADDITION, THE
ACCURACY IS GREATLY IMPROVED, AS THE RMS RELATIVE ERROR IS
BOUNDED BY $3.2^{*}(-B)*SUM(FACTOR(J)*1.5)$, WHERE B IS THE NUMBER
OF BITS IN THE FLOATING POINT FRACTION AND FACTOR(J) ARE THE
PRIME FACTORS OF NTOI.

PROGRAM BY NORMAN BRENNER FROM THE BASIC PROGRAM BY CHARLES
RADER. RALPH ALTER SUGGESTED THE IDEA FOR THE DIGIT REVERSAL.
MIT LINCOLN LABORATORY, AUGUST 1967. THIS IS THE FASTEST AND MOST
VERSATILE VERSION OF THE FFT KNOWN TO THE AUTHOR. SHORTER PRO-
GRAMS FOUR AND FOUR2 RESTRICT DIMENSION LENGTHS TO POWERS OF TWO.
SEE-- IEEE AUDIO TRANSACTIONS (JUNE 1967), SPECIAL ISSUE ON FFT.

THE DISCRETE FOURIER TRANSFORM PLACES THREE RESTRICTIONS UPON THE
DATA.
1. THE NUMBER OF INPUT DATA AND THE NUMBER OF TRANSFORM VALUES
MUST BE THE SAME.
2. BOTH THE INPUT DATA AND THE TRANSFORM VALUES MUST REPRESENT
EQUISPACED POINTS IN THEIR RESPECTIVE DOMAINS OF TIME AND
FREQUENCY. CALLING THESE SPACINGS DELTAT AND DELTAF, IT MUST BE
TRUE THAT $DELTAF=2\pi/(NN(1)*DELTAT)$. OF COURSE, DELTAT NEED NOT
BE THE SAME FOR EVERY DIMENSION.

```

3.  CONCEPTUALLY AT LEAST, THE INPUT DATA AND THE TRANSFORM OUTPUT FFTT0550
    REPRESENT SINGLE CYCLES OF PERIODIC FUNCTIONS.
    FFTT0560
    FFTT0570
    FFTT0580
    FFTT0590
    FFTT0600
    FFTT0610
    FFTT0620
    FFTT0630
    FFTT0640
    FFTT0650
    FFTT0660
    FFTT0670
    FFTT0680
    FFTT0690
    FFTT0700
    FFTT0710
    FFTT0720
    FFTT0730
    FFTT0740
    FFTT0750
    FFTT0760
    FFTT0770

EXAMPLE 1.  THREE-DIMENSIONAL FORWARD FOURIER TRANSFORM OF A
    COMPLEX ARRAY DIMENSIONED 32 BY 25 BY 13 IN FORTRAN IV.
    DIMENSION DATA(32,25,13),WORK(50),NN(3)
    COMPLEX DATA
    DATA NN/32,25,13/
    DO 1 I=1,32
    DO 1 J=1,25
    DO 1 K=1,13
    DATA(I,J,K)=COMPLEX VALUE
    CALL FOURT(DATA,NN,3,-1,1,WORK)

EXAMPLE 2.  ONE-DIMENSIONAL FORWARD TRANSFORM OF A REAL ARRAY OF
    LENGTH 64 IN FORTRAN II.
    DIMENSION DATA(2,64)
    DO 2 I=1,64
    DATA(I,1)=REAL PART
    DATA(2,I)=0.
    CALL FOURT(DATA,64,1,-1,0,0)

DIMENSION DATA(1),NN(1),IFACT(32),WORK(1)
CQC 6600 INITIALIZATION
WR=0.
WI=0.
WSTPR=0.
WSTPI=0.
TWOPI=6.283185307
IF(NDIM-1)920,1,1
NTOT=2
DO 2 IDIM=1,NDIM
IF(NN(IDIM))920,920,2
NTOT=NTOT+NN(IDIM)

MAIN LOOP FOR EACH DIMENSION
NP1=2
DO 910 IDIM=1,NDIM
N=NN(IDIM)
NP2=NP1+N
IF(N-1)920,900.5

FACTOR N
M=N
NTWO=NP1
IF=1
IDIV=2
IQOUT=M/IDIV
IKW=M-IDIV*IQOUT
IF(IQOUT-IDIV)50,11,11
IF(IREM)20,12,20
NTWO=NTWO-NTWO
N=IQOUT
GO TO 10
IDIV=3

```



```

175      DO 150 I2=1,NP2,NON2
180      IF (J-I2)120,130,130
190      I1MAX=I2+NON2-2
200      DO 125 I1=I2,I1MAX,2
210      DO 125 I3=I1,NTOT,NP2
220      J3=J+I3-I2
230      TEMPR=DATA(I3)
240      TEMPI=DATA(I3+1)
250      DATA(I3)=DATA(J3)
260      DATA(J3)=TEMPR
270      DATA(J3+1)=TEMPI
280      M=NP2HF
290      IF (J-M)150,150,145
300      J=J-M
310      M=M/2
320      IF (M-NON2)150,140,140
330      J=J+M
340      MAIN LOOP FOR FACTORS OF TWO. PERFORM FOURIER TRANSFORMS OF
350      LENGTH FOUR, WITH ONE OF LENGTH TWO IF NEEDED. THE TWIDDLE FACTOR
360      W=EXP(1SIGN*2*PI*SORT(-1)*M/(4*MMAX)). CHECK FOR W=ISIGN*SQRT(-1)
370      AND REPEAT FOR W=ISIGN*SQRT(-1)*CONJUGATE(W).
380      NON2=NON2+NON2
390      IPAR=NTWO/NP1
400      IF (IPAR-2)350,330,320
410      IPAR=IPAR/4
420      GO TO 310
430      DO 340 I1=1,I1RNG,2
440      DO 340 J3=I1,NON2,NP1
450      DO 340 K1=J3,NTOT,NON2
460      K2=K1+NON2
470      TEMPR=DATA(K2)
480      TEMPI=DATA(K2+1)
490      DATA(K2)=DATA(K1)-TEMPR
500      DATA(K2+1)=DATA(K1)+TEMPI
510      DATA(K1)=DATA(K1)+TEMPR
520      DATA(K1+1)=DATA(K1+1)+TEMPI
530      MMAX=NON2
540      IF (MMAX-NP2HF)370,600,600
550      LMAX=MAX(0,NON2,MMAX/2)
560      IF (MMAX-NON2)405,405,380
570      THETA=-TWOPI*FLOAT(NON2)/FLOAT(4*MMAX)
580      IF (ISIGN)400,390,390
590      THETA=-THETA
600      WR=COS(THETA)
610      WI=SIN(THETA)
620      WSTEP=2.*WI*WI
630      WSTEP=2.*WR*WI
640      DO 570 L=NON2,LMAX,NON2
650      M=L
660      IF (MMAX-NON2)420,420,410
670      W2R=WR*WR-WI*WI
680      W2I=2.*WR*WI
690      W3R=W2R*WR-WI*WI
700      W3I=W2R*WI+W2I*WR

```


09/21/81 12.15.51

FTN 4.8+528

PMDMP

OPT=1

74/74

SUBROUTINE FOURT

```

540      IF (ISIGN) 540, 550, 550
        TEMPR=WR
        WR=-WI
        WI=-TEMPR
        GO TO 560
550      TEMPR=WR
        WR=WI
        WI=TEMPR
        IF (M-LMAX) 565, 565, 410
565      TEMPR=WR
        WR=WR*WSTPR-WI*WSTPI+WR
570      WI=WI*WSTPR+TEMPR*WSTPI+WI
        I=AR=3-I*PAR
        MMAX=M*MAX+MMAX
        GO TO 360
300      C
310      C MAIN LOOP FOR FACTORS NOT EQUAL TO TWO. APPLY THE TWIDDLE FACTOR
320      C W=EXP((ISIGN*2*PI*SQRT(-1)*(J2-1)*(J1-J2))/(NP2*IFP1)), THEN
330      C PERFORM A FOURIER TRANSFORM OF LENGTH IFACT(IF), MAKING USE OF
340      C CONJUGATE SYMMETRIES.
350      C
360      IF (NTWO-NP2) 605, 700, 700
370      IFP1=NON2
380      IF=1
390      NP1HF=NP1/2
400      IFP2=IFP1/IFACT(IF)
410      J1RNG=NP2
420      IF (ICASE-3) 612, 611, 612
430      J1RNG=(NP2+IFP1)/2
440      J2STP=NP2/IFACT(IF)
450      J1RG2=(J2STP+IFP2)/2
460      J2MIN=1+IFP2
470      IF (IFP1-NP2) 615, 640, 640
480      DO 635 J2=J2MIN, IFP1, IFP2
490      THETA=TWOP1*FLOAT(J2-1)/FLOAT(NP2)
500      IF (ISIGN) 625, 620, 620
510      THETA=-THETA
520      SINTH=SIN(THETA/2.)
530      WSTPR=-2.*SINTH*SINTH
540      WSTPI=SIN(THETA)
550      WR=WSTPR+1.
560      WI=WSTPI
570      J1MIN=J2+IFP1
580      DO 635 J1=J1MIN, J1RNG, IFP1
590      I1MAX=J1+11RNG-2
600      DO 630 I1=J1, I1MAX, 2
610      DO 630 I3=I1, NTOT, NP2
620      J3MAX=I3+IFP2-NP1
630      DO 630 J3=I3, J3MAX, NP1
640      TEMPR=DATA(IJ3)
650      DATA(J3)=DATA(J3)*WR-DATA(J3+1)*WI
660      DATA(J3+1)=TEMPR*WI+DATA(J3+1)*WR
670      TEMPR=WR
680      WR=WR*WSTPR-WI*WSTPI+WR
690      WI=TEMPR*WSTPI+WI*WSTPR+WI

```



```

345      640      THETA=-TWOPI/FLOAT(IFACT(IF))
        645      IF (ISIGN)650,645,645
        650      THETA=-THETA
        SINTH=SIN(THETA/2.)
        WSTPR=-2.*SINTH*SINTH
        WSTPI=SIN(THETA)
        KSTEP=2*N/IFACT(IF)
        KRANG=KSTEP*(IFACT(IF)/2)+1
        DO 698 11=1,11RNG,2
        DO 698 13=11,NTOT,NP2
        DO 690 KMIN=1,KRANG,KSTEP
        J1MAX=13+J1RNG-IFP1
        DO 680 J1=13,J1MAX,IFP1
        J3MAX=J1+IFP2-NP1
        DO 680 J3=J1,J3MAX,NP1
        J2MAX=J3+IFP1-IFP2
        K=KMIN+(J3-J1+(J1-13)/IFACT(IF))/NP1HF
        IF (KMIN-1)655,655,665
        655      SUMR=0.
        SUMI=0.
        DO 660 J2=J3,J2MAX,IFP2
        SUMR=SUMR+DATA(J2)
        SUMI=SUMI+DATA(J2+1)
        WORK(K)=SUMR
        WORK(K+1)=SUMI
        GO TO 680
        KCONJ=K+2*(N-KMIN+1)
        J2=J2MAX
        SUMR=DATA(J2)
        SUMI=DATA(J2+1)
        OLDSR=0.
        OLDSI=0.
        J2=J2-IFP2
        670      TEMPR=SUMR
        TEMPI=SUMI
        SUMR=TWOVR*SUMR-OLDSR+DATA(J2)
        SUMI=TWOVR*SUMI-OLDSI+DATA(J2+1)
        OLDSR=TEMPR
        OLDSI=TEMPI
        J2=J2-IFP2
        675      IF (J2-J3)675,675,670
        TEMPR=WR*SUMR-OLDSR+DATA(J2)
        TEMPI=WI*SUMI
        WORK(K)=TEMPR-TEMPI
        WORK(KCONJ)=TEMPR+TEMPI
        680      CONTINUE
        IF (KMIN-1)685,685,686
        685      WR=WSTPR+1.
        WI=WSTPI
        GO TO 600
        686      WR=WR+WSTPR-WI*WSTPI+WR
        WI=TEMPR+WSTPI-WI*WSTPR+WI

```

```

400      TWOR=WR+WR
401      IF(ICASE-3)692,691,692
402      IF(1FP1-NP2)695,692,692
403      K=1
404      I2MAX=I3+NP2-NP1
405      DO 693 I2=I3, I2MAX, NP1
406      DATA(I2)=WORK(K)
407      DATA(I2+1)=WORK(K+1)
408      K=K+2
409      GO TO 698
410
411      C
412      C
413      C
414      C
415      J3MAX=I3+1FP2-NP1
416      DO 697 J3=I3, J3MAX, NP1
417      J2MAX=J3+NP2-J2STP
418      DO 697 J2=J3, J2MAX, J2STP
419      J1MAX=J2+J1RG2-1FP2
420      J1CNU=J3+J2MAX+J2STP-J2
421      DO 697 J1=J2, J1MAX, 1FP2
422      K=1+J1-I3
423      DATA(J1)=WORK(K)
424      DATA(J1+1)=WORK(K+1)
425      IF(J1-J2)GOT,697,696
426      DATA(J1CNU)=WORK(K)
427      DATA(J1CNU+1)=-WORK(K+1)
428      J1CNU=J1CNU-1FP2
429      CONTINUE
430      IF=IF+1
431      1FP1=1FP2
432      IF(1FP1-NP1)700,700,610
433
434      C
435      C
436      C
437      C
438      GO TO (900,800,900,701),ICASE
439      RHALF=N
440      N=N+N
441      THETA=-TWOPI/FLOAT(N)
442      IF(LSIGN)703,702,702
443      THETA=-THETA
444      SINTH=SIN(THETA/2.)
445      WSTPR=-2.*SINTH*SINTH
446      WSTPI=SIN(THETA)
447      WR=WSTPR+1.
448      WI=WSTPI
449      IWIN=3
450      JWIN=2*NHALF-1
451      GO TO 725
452      J=JMIN
453      DO 720 I=JMIN,NTOT,NP2
454      SUMR=(DATA(I)+DATA(J))/2.
455      SUMI=(DATA(I+1)+DATA(J+1))/2.
456      DIFR=(DATA(I)-DATA(J))/2.
457      CIFI=(DATA(I+1)-DATA(J+1))/2.
458      TEMPR=WR*SUMI+WI*DIFR

```

```

460      TEMPI=WI*SUMI-WR*OIFR
      DATA(I)=SUMR+TEMPI
      DATA(I+1)=OIFI+TEMPI
      DATA(J)=SUMR-TEMPI
      DATA(J+1)=OIFI+TEMPI
      J=J+NP2
      IMIN=IMIN+2
      JMIN=JMIN-2
      TEMPR=WR
      WR=WR*WSTPR-WI*WSTPI+WR
      WI=TEMPR+WSTPI+WI*WSTPR+WI
      IF (IMIN-JMIN) 710,730,740
      IF (ISIGN) 731,740,740
      DO 735 I=IMIN,NTOT,NP2
      DATA(I+1)=-DATA(I+1)
      NP2=NP2+NP2
      NTOT=NTOT+NTOT
      J=NTOT+1
      IMAX=NTOT/2+1
      IMIN=IMAX-2*HALF
      I=IMIN
      GO TO 755
      DATA(J)=DATA(I)
      DATA(J+1)=-DATA(I+1)
      I=I+2
      J=J-2
      IF (I-IMAX) 750,760,760
      DATA(J)=DATA(IMIN)-DATA(IMIN+1)
      DATA(J+1)=0.
      IF (I-J) 770,780,780
      DATA(J)=DATA(I)
      DATA(J+1)=DATA(I+1)
      I=I-2
      J=J-2
      IF (I-IMIN) 775,775,765
      DATA(J)=DATA(IMIN)+DATA(IMIN+1)
      DATA(J+1)=0.
      IMAX=IMIN
      GO TO 745
      DATA(I)=DATA(1)+DATA(2)
      DATA(2)=0.
      GO TO 900

C      COMPLETE A REAL TRANSFORM FOR THE 2ND OR 3RD DIMENSION BY
C      CONJUGATE SYMMETRIES.
C
      IF (IIRNG-NP1) 805,900,900
      DO 800 I3=1,NTOT,NP2
      I2MAX=I3+NP2-NP1
      DO 800 I2=I3,I2MAX,NP1
      IMIN=I2+IIRNG
      IMAX=I2+NP1-2
      JMAX=2*I3+NP1-IMIN
      IF (I2-I3) 920,820,810
      JMAX=JMAX+NP2
      IF (I2-I3-2) 850,850,830
      J=JMAX+NP0

```

```

      FFT14460
      FFT14470
      FFT14480
      FFT14490
      FFT14500
      FFT14510
      FFT14520
      FFT14530
      FFT14540
      FFT14550
      FFT14560
      FFT14570
      FFT14580
      FFT14590
      FFT14600
      FFT14610
      FFT14620
      FFT14630
      FFT14640
      FFT14650
      FFT14660
      FFT14670
      FFT14680
      FFT14690
      FFT14700
      FFT14710
      FFT14720
      FFT14730
      FFT14740
      FFT14750
      FFT14760
      FFT14770
      FFT14780
      FFT14790
      FFT14800
      FFT14810
      FFT14820
      FFT14830
      FFT14840
      FFT14850
      FFT14860
      FFT14870
      FFT14880
      FFT14
      FFT1490
      FFT14910
      FFT14920
      FFT14930
      FFT14940
      FFT14950
      FFT14960
      FFT14970
      FFT14980
      FFT14990
      FFT15000
      FFT15010
      FFT15020

```

```

515      DO 840 I=IMIN,IMAX,2
          DATA(I)=DATA(J)
          DATA(I+1)=-DATA(J+1)
          J=J-2
          J=JMAX
520      DO 860 I=IMIN,IMAX,NPO
          DATA(I)=DATA(J)
          DATA(I+1)=-DATA(J+1)
          J=J-NPO
          C
          C      END OF LOOP ON EACH DIMENSION
525      C
          NPO=NP1
          NP1=NP2
          NPREV=N
          RETURN
530      END
          FFT5030
          FFT5040
          FFT5050
          FFT5060
          FFT5070
          FFT5080
          FFT5090
          FFT5100
          FFT5110
          FFT5120
          FFT5130
          FFT5140
          FFT5150
          FFT5160
          FFT5170
          FFT5180
          FFT5190
    
```

CARD NR. SEVERITY DETAILS DIAGNOSIS OF PROBLEM

```

496      I      DATA      ARRAY REFERENCE OUTSIDE DIMENSION BOUNDS.
497      I      DATA      ARRAY REFERENCE OUTSIDE DIMENSION BOUNDS.
    
```

233

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 FOUR

VARIABLES	SN	TYPE	RELOCATION	ARRAY	F.P.
0 DATA		REAL			
1526 DIFR	1527	REAL	DIFI		REAL
1416 ICASE	1417	INTEGER	I		INTEGER
1412 IDIV	1403	INTEGER	IDIM		INTEGER
1532 IFACT	1411	INTEGER	IF		INTEGER
1473 IFP1	0	INTEGER	IFORM		INTEGER
1530 IMAX	1475	INTEGER	IFP2		INTEGER
1435 IPAR	1524	INTEGER	IWIN		INTEGER
1414 IREM	1413	INTEGER	IQUOT		INTEGER
1427 I1	0	INTEGER	ISIGN		INTEGER
1421 I1RG	1426	INTEGER	I1MAX		INTEGER
1521 I2MAX	1425	INTEGER	I2		INTEGER
1420 J	1430	INTEGER	I3		INTEGER
1525 J1IN	1521	INTEGER	JMAX		INTEGER
1522 J1CRJ	1505	INTEGER	J1		INTEGER
1504 J1MIN	1510	INTEGER	J1MAX		INTEGER
1476 J1RG	1500	INTEGER	J1RG2		INTEGER
1511 J2MAX	1502	INTEGER	J2		INTEGER
1477 J2STP	1501	INTEGER	J2MIN		INTEGER
1506 J3MAX	1431	INTEGER	J3		INTEGER
1515 KCRJ	1512	INTEGER	K		INTEGER
	1451	INTEGER	KDIF		INTEGER

F.P.

F.P.

RELOCATION

VARIABLES	SN	TYPE
1450 KMIN	1507	INTEGER
1452 KSTEP	1436	INTEGER
1437 K2	1453	INTEGER
1454 K4	1443	INTEGER
1441 LMAX	1407	INTEGER
1440 MMAX	1405	INTEGER
0 NDIW	1523	INTEGER
0 NY	1415	INTEGER
1434 NCN2T	1423	INTEGER
1422 NFO	1404	INTEGER
1474 NP1HF	1406	INTEGER
1424 NP2HF	1402	INTEGER
1410 NTWO	1517	REAL
1516 OLD5R	1503	REAL
1514 SUMI	1513	REAL
1433 TEMPI	1432	REAL
1442 THETA	1401	REAL
1520 TWCJR	1466	REAL
1465 T2R	1470	REAL
1467 T3R	1472	REAL
1471 T4R	1456	REAL
1455 U1R	1460	REAL
1457 U2R	1462	REAL
1461 U3R	1464	REAL
1463 U4R	1376	REAL
0 WORK	1375	REAL
1400 WSTPI	1377	REAL
1445 W2I	1444	REAL
1447 W3I	1446	REAL

F.P.
F.P.

ARRAY

F.P.

ARRAY

EXTERNALS	TYPE	ARGS	1 LIBRARY	SIN	REAL	1 LIBRARY
COS	REAL	1	LIBRARY			

INLINE FUNCTIONS	TYPE	ARGS	1 INTRIN	MAXO	INTEGER	0 INTRIN
REAL	REAL	1	INTRIN			

STATEMENT LABELS	INACTIVE	0 2	0 11	INACTIVE	0 5
0 1	INACTIVE	0	0		0
35 10		47	30		0
46 20		61	40		0
0 32	INACTIVE	66	60		63
0 51	INACTIVE	0	72		70
0 71	INACTIVE	0	80		73
0 74	INACTIVE	130	100		122
0 95	INACTIVE	0	125		90
120		0	145		110
167 140		0	320		165
205 310		240	350		174
0 310		265	405		211
0 370	INACTIVE	0	360		330
256 400		0	430		242
302 420		0	460		360
315 450		333	480		273
356 475		430	510		313
423 500		0	540		440
0 530		0	565		0
501 560					476

SUBROUTINE FOURT 74/74 OPT=1 PMDMP FTN 4.8+528 09/21/81 12.15.51 PAGE 13

STATISTICS
PROGRAM LENGTH
520008 CM USED

1662B 946

```

1      SUBROUTINE GAUSS(IA,IY,VAL)
      C      THIS ROUTINE CALCULATES A GAUSSIAN DISTRIBUTED RANDOM VARIABLE
      C      VAL, WITH MEAN=0. AND STANDARD DEVIATION=1.
      C
5      C
      C      IA IS INITIALIZED BEFORE FIRST CALL TO ANY ODD INTEGER LESS THEN
      C      10 DIGITS IN LENGTH.
      C      IY IS GENERATED AND SHOULD BE USED FOR IA ON THE NEXT CALL TO
      C      THIS ROUTINE.
      C      VAL=0.
      C      DO 1 I=1,12
      C      X=RANF(DUM)
      C      CALL RANDOM(IA,IY,X)
      C      IA=IY
      C      VAL=VAL+X
      C      CONTINUE
      C      VAL=VAL-6.
      C      RETURN
      C      END
15     1

```

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 GAUSS

VARIABLES	SN	TYPE	*UNDEF	RELOCATION	24 I	0 IY	25 X	F.P.
26 DUM		REAL						
0 IA		INTEGER						
0 VAL		REAL						

INLINE FUNCTIONS	TYPE	ARGS	1 INTRIN
RANF	REAL		

STATEMENT LABELS
0 1

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES
12 1	I		10 15	68	INSTACK

STATISTICS
PROGRAM LENGTH 338 27
520008 CM USED


```

1  SUBROUTINE MULT(A,B,L,M,N,C)
   REAL A(L,M),B(M,N),C(L,N)
   DO 300 I=1,L
   DO 200 J=1,N
   C(I,J)=0.
   DO 100 INDEX=1,M
   C(I,J)=C(I,J)+A(I,INDEX)*B(INDEX,J)
   CONTINUE
   CONTINUE
   CONTINUE
   RETURN
   END
200
300

```

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 MULT

VARIABLES	SN	TYPE	RELOCATION	ARRAY	REAL	INTEGER	F.P.
0 A		REAL	F.P.				
0 C		REAL	F.P.				
46 INDEX		INTEGER					
0 L		INTEGER					
0 N		INTEGER					
				ARRAY	REAL	INTEGER	F.P.
					INTEGER	INTEGER	F.P.

STATEMENT LABELS

0 100	0 200	0 300
-------	-------	-------

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES
12	300	I	3 10	27B	NOT INNER
13	200	J	4 9	24B	NOT INNER
30	100	INDEX	6 8	3B	INSTACK

STATISTICS

PROGRAM LENGTH	57B	47
52000B CM USED		

```

1  SUBROUTINE SPIN(SICMAB,R,M)
   DIMENSION R(64,64),C(5)
   DATA C/.3679,.2431,.1353,.1069,.0591/

5  SET UP SPATIAL NOISE CORRELATION COEFFICIENT MATRIX
   USING SECOND NEAREST NEIGHBOR CORRELATION.

10 C IS THE ARRAY CONTAINING THE NON-ZERO ELEMENTS
   CORRESPONDING TO THE DISTANCES TO NEIGHBORING PIXELS.
   THE ARRAY VALUES ARE EXP(-DISTANCE IN PIXELS)

15 SIGMAB IS THE BACKGROUND VARIANCE

   R IS THE M**2 BY M**2 CORRELATION MATRIX

   N=M**2
   DO 30 I=1,N
     DO 30 J=1,N
       R(I,J)=0.0
       CONTINUE
     DO 36 I=1,N
       R(I,I)=1.
       IF (I.GE.64) GO TO 36
       R(I,I+1)=C(1)
       IF (I.GE.63) GO TO 36
       R(I,I+2)=C(3)
       IF (I.GE.59) GO TO 36
       R(I,I+6)=C(4)
       IF (I.GE.53) GO TO 36
       R(I,I+7)=C(2)
       IF (I.GE.57) GO TO 36
       R(I,I+8)=C(1)
       IF (I.GE.56) GO TO 36
       R(I,I+9)=C(2)
       IF (I.GE.55) GO TO 36
       R(I,I+10)=C(4)
       IF (I.GE.51) GO TO 36
       R(I,I+14)=C(5)
       IF (I.GE.50) GO TO 36
       R(I,I+15)=C(4)
       IF (I.GE.49) GO TO 36
       R(I,I+16)=C(3)
       IF (I.GE.48) GO TO 36
       R(I,I+17)=C(4)
       IF (I.GE.47) GO TO 36
       R(I,I+18)=C(5)
       CONTINUE
     DO 37 I=1,M
       R(B*I-7,B*I)=0.0
       R(B*I-7,B*I+1)=0.0
       R(B*I-6,B*I)=0.0
       IF (I.GE.8) GO TO 37
       R(B*I+8,B*I+1)=0.0
       R(B*I+8,B*I+2)=0.0
       R(B*I-1,B*I+1)=0.0
       R(B*I-7,B*I+7)=0.0
       R(B*I-7,B*I+8)=0.0

```

```

60      R(8*I-6.8*I+8)=0.0
        IF (I.GE.7) GO TO 37
        R(8*I-8*I+9)=0.0
        R(8*I-8*I+10)=0.0
        R(8*I-1.8*I+9)=0.0
        IF (I.GE.6) GO TO 37
        R(8*I-8*I+17)=0.0
        R(8*I-8*I+18)=0.0
        R(8*I-1.8*I+17)=0.0
        CONTINUE
        DO 38 I=1,N
          L=I+1
          DO 38 J=L,N
            IF (L.GT.N) GO TO 38
            R(I,J)=R(I,J)
          CONTINUE
        DO 39 I=1,N
          DO 39 J=1,N
            R(I,J)=SIGNAB*R(I,J)
          RETURN
        END
37
65
70
75
38
39

```

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 SPTN

VARIABLES	SN	TYPE	RELOCATION	160	I	162	L	157	N	0	SIGMAB	F.P.
163 C		REAL	ARRAY									
161 J		INTEGER										
0 M		INTEGER										
0 R		REAL	ARRAY									
												F.P.

STATEMENT LABELS

0 30	66 36	113 37
133 38	0 39	

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES
11	30	I	17 20	133	NOT INNER
16	30	J	18 20	28	INSTACK
22	36	I	21 47	308	OPT
23	37	I	48 67	173	OPT
117	38	I	68 73	219	NOT INNER
131	38	J	70 73	48	INSTACK
141	39	I	74 76	148	NOT INNER
146	39	J	75 76	30	INSTACK

STATISTICS

PROGRAM	LENGTH	176B	126
52000B	CM USED		

```

1  SUBROUTINE INVERT(A,N,B,IER)
   IMPLICIT REAL (A-H,O-Z)
   DIMENSION A(1),B(1)
   REAL L(128),M(128)
   NSQ=N*N
   DO 1000 I=1,NSQ
     B(I)=A(I)
     D=1.0
     NK=-N
     DO 60 K=1,N
       NK=NK+N
       L(K)=K
       M(K)=K
       KK=NK+K
       BIGA=A(KK)
       DO 20 J=K,N
         IZ=N*(J-I)
         DO 20 I=K,N
           IU=IZ+I
           IF (ABS(BIGA)-ABS(A(IJ))) 15,20,20
           BIGA=A(IJ)
           L(K)=I
           M(K)=J
           CONTINUE
           J=L(K)
           IF (J-K) 35,35,25
           KI=K-N
           DO 30 I=1,N
             KI=KI+N
             HOLD=-A(KI)
             JI=KI-K+J
             A(KI)=A(JI)
             A(JI)=HOLD
             I=M(K)
             IF (I-K) 45,45,38
             JP=N*(I-1)
             DO 40 J=1,N
               JK=NK+J
               JI=JP+J
               HOLD=-A(JK)
               A(JK)=A(JI)
               A(JI)=HOLD
               IF (BIGA) 48,46,48
               D=0.0
               IER=129
               GO TO 150
             DO 55 I=1,N
               IF (I-K) 50,55,50
               IK=NK+I
               A(IK)=A(IK)/(-BIGA)
               CC=JI*DE
               DO 65 I=1,N
                 IK=NK+I
                 IJ=I-N
                 DO 65 J=1,N
                   IJ=IJ+N
                   IF (I-K) 60,65,60

```

```

60 IF(J-K) 62,65,62
62 KJ=I+J-I+K
65 A(IJ)=A(IK)+A(KJ)+A(IJ)
CONTINUE
KJ=K-N
DO 75 J=1,N
KJ=KJ+N
IF(J-K) 70,75,70
70 A(KJ)=A(KJ)/BIGA
75 CONTINUE
D=D*BIGA
A(KK)=1.0/BIGA
CONTINUE
K=N
K=(K-1)
IF(K) 150,150,105
105 I=L(K)
IF(I-K) 120,120,108
108 JQ=N*(K-1)
JR=N*(I-1)
DO 110 J=1,N
JK=JQ+J
HOLD=A(IJK)
JI=JR+J
A(JK)=-A(JI)
A(JI)=HOLD
J=M(K)
IF(J-K) 100,100,125
125 KI=K-N
DO 130 I=1,N
KI=KI+N
HOLD=A(KI)
JI=KI-K+J
A(KI)=-A(JI)
A(JI)=HOLD
130 GO TO 100
150 DO 1002 I=1,NSQ
SAVE=A(I)
A(I)=B(I)
B(I)=SAVE
1002 CONTINUE
RETURN
END

```

243

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 INVERT

VARIABLES	SN	TYPE
0 A		REAL
306 BIGA		REAL
313 HOLD		REAL

RELOCATION	F.P.
ARRAY	

0 B	302 D	301 I

REAL	REAL	INTEGER	ARRAY	F.P.

09/21/81 12.15.51

FTN 4.8+528

74/74 OPT=1 PHDMP

SUBROUTINE INVERT

VARIABLES SN TYPE RELOCATION F.P.

0 IER INTEGER
317 IK INTEGER
307 J INTEGER
316 JK INTEGER
321 JQ INTEGER
304 K INTEGER
320 KJ INTEGER
324 L REAL
0 N INTEGER
300 NSQ INTEGER

ARRAY

F.P.

ARRAY

INTEGER
INTEGER
INTEGER
INTEGER
INTEGER
INTEGER
REAL
INTEGER
INTEGER

INLINE FUNCTIONS TYPE ARGS INTRIN

REAL

ABS

1

STATEMENT LABELS

0 10 INACTIVE
0 25 INACTIVE
0 38 INACTIVE
0 46 INACTIVE
137 55
165 65
0 80
0 108 INACTIVE
0 125 INACTIVE
0 1000

0 15
0 30
0 40
125 48
0 60
0 70
215 100
0 110
0 130
0 1002

INACTIVE
INACTIVE
INACTIVE

53 20
100 35
121 45
0 50
0 62
203 75
0 105
241 120
263 150

INACTIVE
INACTIVE
INACTIVE

244

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES
14	1000	I	6 7	28	INSTACK
23	80	K	10 70	17CB	
32	20	J	16 24	26B	
44	20	I	18 24	10B	EXITS NOT INNER
72	30	I	28 33	5B	NOT INNER
113	40	J	37 42	5B	INSTACK
133	55	I	47 51	5B	INSTACK
142	65	I	52 61	30B	INSTACK
155	65	J	55 51	11B	NOT INNER
177	75	J	63 67	5B	INSTACK
233	110	J	78 83	5B	INSTACK
254	130	I	87 92	5B	INSTACK
270	1002	I	94 98	3B	INSTACK

STATISTICS
PROGRAM LENGTH 52000B CM USED 756B 494

```

1      SUBROUTINE CHOLY(A,N,S)
      THIS ROUTINE DETERMINES THE LOWER TRIANGULAR CHOLESKY SQUARE-
      ROOT OF AN NXN MATRIX.
      A IS THE INPUT MATRIX AND S IS THE CHOLESKY SQUARE-ROOT MATRIX.
5      DIMENSION A(N,N),S(N,N)
      DO 1 I=1,N
      DO 1 J=1,N
      S(I,J)=0.
      DO 123 I=1,N
      DO 123 J=1,N
      IF (ABS(A(I,J)).GT.1.E-06) GO TO 124
      CONTINUE
      RETURN
124      CONTINUE
      S(1,1)=SQRT(A(1,1))
      DO 5 I=2,N
      IM1=I-1
      DO 3 J=1,IM1
      JM1=J-1
      SUM=0.
      DO 2 K=1,JM1
      SUM=SUM+S(I,K)*S(J,K)
      S(I,J)=(A(I,J)-SUM)/S(J,J)
      SUM=0.
      DO 4 K=1,IM1
      SUM=SUM+S(I,K)**2
      S(1,1)=SQRT(A(1,1)-SUM)
      RETURN
      END
25
245

```

SYMBOLIC REFERENCE MAP (R=1)

ENTRY POINTS
3 CHOLY

VARIABLES	SN	TYPE	RELOCATION	ARRAY	F.P.	121 I	122 J	126 K	0 S	INTEGER	INTEGER	INTEGER	REAL	ARRAY	F.P.
0 A		REAL													
123 IM1		INTEGER													
124 JM1		INTEGER													
0 N		INTEGER													
125 SUM		REAL													

EXTERNALS
SORT TYPE REAL ARGS 1 LIBRARY

INLINE FUNCTIONS
ABS TYPE REAL ARGS 1 INTRIN

STATEMENT LABELS

0 1	0 2	0 3
0 4	0 5	0 123
40 124		

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES	NOT INNER
11	1	I	6 8	128	INSTACK	
16	1	J	7 8	28		
24	123	I	9 12	143	OPT	EXITS NOT INNER
25	123	J	10 12	108		EXITS
43	5	I	16 27	54B		EXT REFS NOT INNER
46	3	J	18 23	268		NOT INNER
57	2	K	21 22	48	INSTACK	
102	4	K	25 26	38	INSTACK	

STATISTICS

PROGRAM LENGTH 146B 102

52000B CM USED

GAUSSIAN TARGET COVARIANCE VALUE

NUMBER OF ZEROES TO PAD

NUMBER OF FRAMES

NUMBER OF SIMULATIONS

ALPHA FOR SMOOTHING

NUMBER OF HIGH FREQ COMPONENTS TO ZERO

INPUT BACKGROUND VARIANCE

VARIANCE OF TRUTH MODEL DYNAMICS UNCERTAINTY

FRAME XERR(-) SKERR(-) XERR(+)

0. 0. 0.

1 0. 0. 0.

2 -.65931E-01 .13939E-07 .41497E-01

3 -.83187E-01 .37094E-01 .70113E-01

4 -.97039E-01 .68572E-01 .64673E-01

5 -.83314E-01 .63257E-01 .84841E-01

6 -.90697E-01 .82976E-01 .68500E-01

7 -.99674E-01 .65994E-01 .99707E-01

8 -.93687E-01 .97516E-01 .95198E-01

9 -.10716E+00 .94084E-01 .98208E-01

10 -.10214E+00 .96130E-01 .78900E-01

11 -.13691E+00 .77225E-01 .99818E-01

12 -.13844E+00 .97429E-01 .10765E+00

13 -.16152E+00 .10529E+00 .10309E+00

14 -.14975E+00 .10083E+00 .10000E+00

15 -.16631E+00 .94800E-01 .87602E-01

16 -.14122E+00 .63745E-01 .76437E-01

17 -.13196E+00 .87602E-01 .80887E-01

18 -.16118E+00 .76437E-01 .10759E+00

19 -.15393E+00 .80887E-01 .10759E+00

20 -.19293E+00 .10759E+00 .10759E+00

FRAME XERR(+)

0. 0. 0.

1 0. 0. 0.

2 -.14272E-01 .37928E-01 .41497E-01

3 -.25117E-01 .70113E-01 .55239E-01

4 -.76614E-02 .64673E-01 .93297E-01

5 -.11840E-01 .84841E-01 .93308E-01

6 -.17647E-01 .68500E-01 .96905E-01

7 -.81651E-02 .99707E-01 .90657E-01

8 -.14975E-01 .95198E-01 .10172E+00

9 -.10716E-01 .98208E-01 .13201E+00

10 -.42911E-01 .78900E-01 .12623E+00

11 -.49127E-01 .99818E-01 .16196E+00

12 -.6131E-01 .10765E+00 .16598E+00

13 -.45131E-01 .10309E+00 .17872E+00

14 -.52354E-01 .10000E+00 .16762E+00

15 -.32157E-01 .87602E-01 .17101E+00

16 -.20019E-01 .80887E-01 .15626E+00

17 -.1019E-01 .78159E-01 .15155E+00

SYERR(-)

0. 0. 0.

1 0. 0. 0.

2 .13939E-07 .82184E-01 .84031E-01

3 .84957E-01 .89621E-01 .85866E-01

4 .81776E-01 .94178E-01 .91635E-01

5 .60781E-01 .89905E-01 .83614E-01

6 .10037E+00 .85307E-01 .86294E-01

7 .90000E-01 .79507E-01 .62147E-01

8 .10031E+00 .11691E+00 .91925E-01

9 .10155E+00 .10134E+00 .10262E+00

10 .10134E+00 .10755E+00 .87223E-01

11 .86735E-01 .86735E-01 .92022E-01

12 .86735E-01 .86735E-01 .81294E-01

13 .86735E-01 .86735E-01 .80530E-01

14 .86735E-01 .86735E-01 .10257E+00

15 .86735E-01 .86735E-01 .11954E+00

16 .86735E-01 .86735E-01 .10393E+00

17 .86735E-01 .86735E-01 .10303E+00

YERR(-)

0. 0. 0.

1 0. 0. 0.

2 -.65931E-01 .13939E-07 .41497E-01

3 -.10652E+00 .37094E-01 .70113E-01

4 -.11996E+00 .68572E-01 .64673E-01

5 -.15718E+00 .63257E-01 .84841E-01

6 -.15725E+00 .82976E-01 .68500E-01

7 -.16076E+00 .65994E-01 .99707E-01

8 -.15460E+00 .97516E-01 .95198E-01

9 -.16542E+00 .94084E-01 .98208E-01

10 -.19504E+00 .96130E-01 .78900E-01

11 -.18939E+00 .77225E-01 .99818E-01

12 -.22434E+00 .97429E-01 .10765E+00

13 -.22817E+00 .10529E+00 .10309E+00

14 -.24070E+00 .10083E+00 .10000E+00

15 -.22987E+00 .94800E-01 .87602E-01

16 -.23318E+00 .63745E-01 .76437E-01

17 -.21708E+00 .87602E-01 .80887E-01

18 -.22208E+00 .76437E-01 .10759E+00

19 -.22208E+00 .80887E-01 .10759E+00

20 -.21617E+00 .10759E+00 .10759E+00

YERR(+)

0. 0. 0.

1 0. 0. 0.

2 -.41497E-01 .37928E-01 .41497E-01

3 -.55239E-01 .70113E-01 .55239E-01

4 -.93297E-01 .64673E-01 .93297E-01

5 -.93308E-01 .84841E-01 .93308E-01

6 -.96905E-01 .68500E-01 .96905E-01

7 -.90657E-01 .99707E-01 .90657E-01

8 -.10172E+00 .95198E-01 .10172E+00

9 -.13201E+00 .98208E-01 .12623E+00

10 -.12623E+00 .78900E-01 .16196E+00

11 -.16196E+00 .99818E-01 .16598E+00

12 -.16598E+00 .10765E+00 .17872E+00

13 -.17872E+00 .10309E+00 .16762E+00

14 -.16762E+00 .10000E+00 .17101E+00

15 -.17101E+00 .87602E-01 .15626E+00

16 -.15626E+00 .80887E-01 .15155E+00

17 -.15155E+00 .78159E-01 .15155E+00

18	-.32742E-01	.82705E-01	-.15966E+00	.10997E+00
19	-.69185E-01	.11001E+00	-.15362E+00	.88684E-01
20	-.96786E-01	.99853E-01	-.15902E+00	.92857E-01
FRAME	CNER(-)	SCNER(-)	YCER(-)	SYCER(-)
0	0	0	0	0
1	-.69820E-01	.55503E-01	-.74382E-01	.78520E-01
2	-.74831E-01	.67689E-01	-.14087E+00	.95185E-01
3	-.11632E+00	.75570E-01	-.12402E+00	.92589E-01
4	-.51652E-01	.62306E-01	-.17440E+00	.11644E+00
5	-.10002E+00	.10359E+00	-.16278E+00	.10724E+00
6	-.12020E+00	.10456E+00	-.19095E+00	.89767E-01
7	-.10406E+00	.10507E+00	-.15933E+00	.63890E-01
8	-.10955E+00	.67413E-01	-.15591E+00	.90686E-01
9	-.84375E-01	.96341E-01	-.19815E+00	.92536E-01
10	-.12687E+00	.76120E-01	-.16110E+00	.76475E-01
11	-.10391E+00	.99907E-01	-.20185E+00	.98832E-01
12	-.14093E+00	.98687E-01	-.19647E+00	.82057E-01
13	-.13257E+00	.11088E+00	-.22185E+00	.87295E-01
14	-.16291E+00	.10401E+00	-.21630E+00	.78569E-01
15	-.15897E+00	.91846E-01	-.24017E+00	.92153E-01
16	-.12603E+00	.79303E-01	-.22507E+00	.10160E+00
17	-.16030E+00	.86538E-01	-.21818E+00	.10280E+00
18	-.10670E+00	.64836E-01	-.24397E+00	.85960E-01
19	-.12566E+00	.10043E+00	-.22881E+00	.76848E-01
20	0	0	0	0
FRAME	CNER(+)	SCNER(+)	YCER(+)	SYCER(+)
0	0	0	0	0
1	-.16206E-01	.37668E-01	-.49023E-01	.53220E-01
2	-.15973E-01	.45831E-01	-.88350E-01	.59031E-01
3	-.25633E-01	.45228E-01	-.96889E-01	.51950E-01
4	-.19173E-01	.59691E-01	-.10369E+00	.58003E-01
5	-.25949E-01	.48264E-01	-.10165E+00	.47441E-01
6	-.27399E-01	.57398E-01	-.11987E+00	.43245E-01
7	-.27892E-01	.50440E-01	-.10571E+00	.50410E-01
8	-.11034E-01	.51635E-01	-.12203E+00	.59952E-01
9	-.23934E-01	.55748E-01	-.12838E+00	.48686E-01
10	-.29075E-01	.41698E-01	-.13329E+00	.52802E-01
11	-.28087E-01	.56174E-01	-.14250E+00	.59550E-01
12	-.29211E-01	.47210E-01	-.14638E+00	.42024E-01
13	-.30680E-01	.59072E-01	-.14767E+00	.59739E-01
14	-.27047E-01	.49159E-01	-.15651E+00	.43053E-01
15	-.33019E-01	.46264E-01	-.16217E+00	.49056E-01
16	-.33242E-01	.51401E-01	-.15955E+00	.57207E-01
17	-.30152E-01	.24009E-01	-.15993E+00	.61265E-01
18	-.20590E-01	.40643E-01	-.17455E+00	.61010E-01
19	-.28160E-01	.56560E-01	-.17086E+00	.59352E-01
20	0	0	0	0

RUNS=20
GAUSSIAN COVARIANCE 2.00
FRAMES=20
BACKGROUND VARIANCE= 1.0
NUMBER ZERO PAD=8
SMOOTHING ALPHA=.100
TRUTH MODEL UNCERTAINTY= .10
NUMBER FREQ ZEROED= 2

FRAME	MEAN ERROR	MEAN VARIANCE OF ERROR IN H	MEAN ERROR IN D/DX	MEAN VARIANCE OF ERROR IN D/DX	MEAN ERROR IN D/DY	MEAN VARIANCE OF ERROR IN D/DY
1	-.63852E-01	.77407E+00	.29364E+00	.91872E+00	.59740E+00	.94072E+00
2	-.78734E-01	.45121E+00	.23909E+00	.52321E+00	.51128E+00	.52008E+00
3	-.65521E-01	.31401E+00	.28246E+00	.35680E+00	.48295E+00	.36250E+00
4	-.65897E-01	.25642E+00	.26526E+00	.29197E+00	.45717E+00	.30226E+00
5	-.66817E-01	.22879E+00	.25812E+00	.25864E+00	.43460E+00	.26452E+00
6	-.62824E-01	.20263E+00	.24029E+00	.22168E+00	.42009E+00	.22908E+00
7	-.63430E-01	.17133E+00	.25264E+00	.19121E+00	.39912E+00	.19376E+00
8	-.63613E-01	.14969E+00	.25402E+00	.16766E+00	.38600E+00	.16679E+00
9	-.60624E-01	.13633E+00	.25443E+00	.15475E+00	.38308E+00	.15176E+00
10	-.44639E-01	.12953E+00	.26013E+00	.14437E+00	.37571E+00	.14481E+00
11	-.47623E-01	.12221E+00	.26158E+00	.13393E+00	.37204E+00	.13335E+00
12	-.43049E-01	.11599E+00	.26573E+00	.12471E+00	.36481E+00	.12493E+00
13	-.43781E-01	.11306E+00	.27122E+00	.11574E+00	.36002E+00	.11513E+00
14	-.44153E-01	.10619E+00	.26580E+00	.10832E+00	.35224E+00	.10514E+00
15	-.50219E-01	.10563E+00	.27118E+00	.10359E+00	.34456E+00	.10049E+00
16	-.46690E-01	.99767E-01	.27215E+00	.97111E-01	.33897E+00	.97181E-01
17	-.48134E-01	.97429E-01	.27263E+00	.91025E-01	.33535E+00	.92946E-01
18	-.55025E-01	.95342E-01	.28101E+00	.89119E-01	.32575E+00	.90004E-01
19	-.63420E-01	.93616E-01	.28334E+00	.86318E-01	.31398E+00	.89903E-01
20	-.66795E-01	.92066E-01	.27789E+00	.84924E-01	.30487E+00	.85924E-01

GAUSSIAN TARGET COVARIANCE VALUE
248

CSB NOS/BE L530C L530C-CMR3 07/13/81
 12.15.38.DRM1VCP FROM CSA/1V
 12.15.39.IP 00010944 WORDS - FILE INPUT , DC 04
 12.15.38.DRM.T397.1090.CM150000.A720001, RM#
 12.15.38.118 MCGREW.ASD/ADSD
 12.15.44.ATTACH,IMSL,ID=LIBRARY,SN=ASD.
 12.15.44.PFN IS
 12.15.44.IMSL
 12.15.44.AT CY= 999 SN=ASD
 12.15.44.LIBRARY,IMSL.
 12.15.48.FTN.PMD.
 12.18.50. 13.426 CP SECONDS COMPILATION TIME
 12.18.50.LGO.
 13.04.55. STOP
 13.04.55. 133500 MAXIMUM EXECUTION FL.
 13.04.55. 280.757 CP SECONDS EXECUTION TIME.
 13.04.55.OP 00025728 WORDS - FILE OUTPUT , DC 40
 13.04.55.MS 29184 WORDS (51072 MAX USED)
 13.04.55.CPA 295.343 SEC. 147.872 ADJ.
 13.04.55.ID 42.106 SEC. 23.832 ADJ.
 13.04.55.CM 14116.512 KWS. 114.621 ADJ.
 13.04.55.CRUS 286.326
 13.04.55.COST \$ 13.06
 13.04.55.PP 69.942 SEC. DATE 09/21/81
 13.04.55.EJ END OF JOB, 1V A720001.

Correlator-Kalman Filter
Modcomp Software


```

1 PROGRAM ACCFIL
2 REAL X(20),Y(20),XMAX(3),YMAX(3),R(64,64)
3 REAL Z(20)
4 REAL PHIF(20)
5 REAL XTP(1),PHIF(8),ODECGI(8,8),H(2,8),YI(2,1)
6 REAL Z(64),V(64),LOC(176)
7 INTEGER N(20)
8 COMPLEX DATA(24,24),LCHK(50),SAVE(24,24),DX(24,24),UY(24,24)
9 COMPLEX SDATA(24,24)
10 C
11 C DATA STRUCTURES TO GATHER STATISTICS ON FILTER
12 C TRACKER CAPABILITY
13 C YFPE IS THE ERROR BETWEEN THE PREDICTED X DYNAMIC LOCATION
14 C AT A PARTICULAR MINUS TYPE AND THE TRUTH MODEL TRUE
15 C X DYNAMIC LOCATION
16 C YFPE2 IS THE SQUARE OF THE YFPE
17 C
18 C NOTE THAT YFPE AND YFPE2 ARE ARRAYS WHICH ARE DIMENSIONED TO
19 C IF 200 THE FIRST ROW IN EACH IS USED FOR THE X
20 C DIRECTION WHILE THE SECOND ROW IS FOR THE Y DIRECTION
21 C
22 C CMPE IS THE ERROR IN THE PREDICTED LOCATION OF THE CENTROID AT
23 C A PARTICULAR MINUS TYPE COMPARED TO THE TRUTH MODEL
24 C CMPE2 IS THE SQUARE OF CMPE
25 C
26 C NOTE AGAIN THE DIMENSION OF CMPE AND CMPE2C
27 C REAL CMPE(2,20),CMPE2(2,20),CMPE2C(2,20)
28 C
29 C YFPE IS THE ERROR BETWEEN THE UPDATED DYNAMIC LOCATION AT A
30 C PARTICULAR PLUS TIME AND THE TRUTH MODEL TRUE DYNAMIC
31 C LOCATION
32 C YFPE2 IS THE SQUARE OF YFPE
33 C
34 C NOTE THE DIMENSIONALITY OF YFPE,XFPE2 FOR THE SAME REASONS AS
35 C ABOVE THE 20 ALLOWS COMPUTATION OF STATISTICS PER
36 C FRAME UP TO 20 FRAME
37 C
38 C CMPE IS THE CENTROID ERROR AT THE PLUS TIME
39 C CMPE2C
40 C REAL CMPE(2,20),CMPE2(2,20),CMPE2C(2,20)
41 C
42 C FILTERS DATA STRUCTURES
43 C
44 C PHIF IF THE STATE TRANSITION MATRIX FOR THE KALMAN FILTER
45 C -SEE SUBROUTINE FILTER
46 C QFD IF THE RESULT OF THE INTEGRAL TERM IN THE PROPAGATION
47 C -OF THE COV MATRIX SEE SUBROUTINE PROPF
48 C FEP IF THE FILTERS COVARIANCE MATRIX PLUS AFTER INCORPORATION
49 C -OF A MEASUREMENT
50 C PFN IS THE FILTERS COVARIANCE MATRIX MINUS AFTER PROPAGATION
51 C -NOT PRIOR TO MEASUREMENT INCORPORATION
52 C XFP IF THE FILTER STATE VECTOR PLUS
53 C XFM IS THE FILTER STATE VECTOR MINUS
54 C
55 C PFAL PHIF(4,4),CFD(4,4),PFF(4,4),PFM(4,4),XFP(4,4),XFM(4,4)

```

56 C 2 IS THE KALMAN FILTER MEASUREMENT VECTOR

57 C (EAL 2104)

58 C DATA XL/24,24/

59 C INITIALIZE THE FILTERS DATA STRUCTURES

60 C DATA OT/.033333/

61 C DATA TFF/1.5/

62 C DATA HFL/.0001,0.0,0.0,0.0058/

63 C *****

64 C I N I T I A L I Z A T I O N

65 C *****

66 C *****

67 C *****

68 C *****

69 C *****

70 C *****

71 C *****

72 C *****

73 C *****

74 C *****

75 C *****

76 C *****

77 C *****

78 C *****

79 C *****

80 C *****

81 C *****

82 C *****

83 C *****

84 C *****

85 C *****

86 C *****

87 C *****

88 C *****

89 C *****

90 C *****

91 C *****

92 C *****

93 C *****

94 C *****

95 C *****

96 C *****

97 C *****

98 C *****

99 C *****

100 C *****

101 C *****

102 C *****

103 C *****

104 C *****

105 C *****

106 C *****

107 C *****

108 C *****

109 C *****

110 C *****


```

111 C(7)=0.
112 C(8)=0.
113 C(9)=0.
114 C(10)=0.
115 C(11)=0.
116 C(12)=0.
117 C
118 C INITIALIZE TARGET INTENSITY ASSUMING
119 C 3 CIRCULAR CROSS-SECTION GAUSSIAN TARGET.
120 C
121 C MAX(1)=20.
122 C MAX(2)=20.
123 C MAX(3)=20.
124 C DEFINE TRUTH MODEL DYNAMICS
125 C
126 C WRITE(6,*)
127 C FORMATION, STD. DEV. OF TRUTH MODEL, ATMOSPHERIC JITTER,
128 C SEAG(6,*) SIGST
129 C CALL TOUTH(UNIT, CCR00T, H, SIGDT, DT)
130 C
131 C INITIALIZE THE FILTER PARAMETERS
132 C
133 C INITIALIZE THE FILTER MATRICES DEFINITION
134 C
135 C CALL FILTER(TDF, VARDF, IAF, VARAF, DT, PHIF, QFD)
136 C
137 C INITIALIZE THE FILTER ERROR MATRICES TO ZERO
138 C
139 C DO 21 J=1,2
140 C DO 21 J=1,20
141 C XFFC(1,J)=0.
142 C XFFC2(1,J)=0.
143 C XFFC(1,J)=0.
144 C XFFC2(1,J)=0.
145 C XFFC(1,J)=0.
146 C XFFC2(1,J)=0.
147 C XFFC(1,J)=0.
148 C XFFC2(1,J)=0.
149 C
150 C USING FIRST AND SECOND NEAREST NEIGHBOR DETERMINE THE CHOLSKY
151 C SQUARE ROOT, E. OF THE MEASUREMENT COVARIANCE MATRIX, R
152 C
153 C CALL SPIN(VARM, R)
154 C THIS LOG MAKES SPATIALLY CORRELATED/UNCORRELATED NOISE
155 C COMMENT THE NEXT FOUR LINES IF WANT SPATIAL CORRELATION
156 C DO 6428 J=1,64
157 C DO 6428 J=1,64
158 C X(1,J)=0.
159 C IF(1,64,*) X(1,J)=VARM
160 C CONTINUE
161 C FOR COMP VERSION OF CHOLSKY PUTS ROOT BACK INTO CALLING MATRIX
162 C CALL CHOLSKY(64)
163 C
164 C *****
165 C *****

```


256

```

276 C
277 C COMPUTE THE SHIFT INFORMATION FROM THE CENTER OF FOV
278 XSHIFT=XFP(1)+4.-XFP(3)
279 YSHIFT=YFP(2)+4.-XFP(4)
280 C
281 C SHIFT THE DATA ARRAY APPROPRIATELY
282 C
283 C GET FORWARD FF
284 C
285 164 CALL FOURT(DATA,NN,2,-1,1,WORK)
286 C
287 C FILTER DESIRED FREQUENCY COMPONENTS OUT
288 C
289 IF(NFREQ.GT.12) NFREQ=12
290 IF(NFREQ.LE.0) GO TO 3796
291 DO R=1,NFREQ
292 DC 3,JE1,24
293 DATA(I,J)=CMPLX(0.,0.)
294 R DATA(I,J)=CMPLX(0.,0.)
295 3796 CONTINUE
296 C
297 C ASSUME IF NR=1 THAT THE DATA IS CENTERED
298 IE(R,LE,1) CALL SHIF1(DATA,24,XSHIFT,YSHIFT)
299 CALL SMOOTH(DATA,SDATA,ALPHA,24,NR)
300 CALL PROFF(PHIF,GDF,PEP,PFM,XFP,XFM)
301 X=XFM(1)-4.
302 Y=XFM(2)-4.
303 C PROPAGATE TRUTH MODEL STATE ONE FRAME
304 CALL PROPTRUTH(GDR001,H,XI,YI,P,2)
305 C
306 70 CONTINUE
307 C
308 C** END MONTE CARLO SIMULATION
309 C
310 C
311 C CALCULATE MEAN AND VARIANCE STATISTICS
312 C
313 CALL FILST(XFME,XFME2,CNME,CNME2,XFPE,XFPE2,CNPE,CNPE2,NRUNS,
314 NFRAMES)
315 C
316 WRITE(6,9987) NRUNS,NFRAMES,NZ,NFREQ,COV,VARM,ALPHA,
317 SIGGT
318 9987 FORMAT(1H1,T10,'RUNS=',12,I38,'FRAMES=',12,I73,'NUMBER ZERO PAD=',
319 '11,T100,'NUMBER FREQ ZEROED=',12,I73,'GAUSSIAN COVARIANCE=',
320 'F5.2,I12,'MEASUREMENT NOISE VARIANCE=',F5.1,I73,'SMOOTHING ALPHA
321 'F5.3,I10,
322 'TRUTH MODEL UNCERTAINTY=',F7.3,I11)
323 GO TO 54321
324 6421 STOP
325 END

```



```

1 SUBROUTINE COMFL(AM,DATA,TEMPLATE,XCENT,YCENT,X,Y)
2 CALL TEMPLATE(24,24,DATA(24,24))
3 COMFL=TEMP(24,24)
4 COMFL=COMFL*50
5 CALL DATA(24,24)
6 INTEGER, PARAMETER
7 CALL FRONT(CDATA,NN,2,-1,1,WORK)
8 DO 1 J=1,24
9 DO 1 J=1,24
10 1 TEM(1,0)=COMFL*TEMP(1,0)/(DATA(1,0))+(DATA(1,0))
11 CALL FRONT(CDATA,NN,2,1,1,WORK)
12 CALL FRONT(TEMP,NN,2,1,1,WORK)
13 DO 2 J=1,24
14 DO 2 J=1,24
15 TEM(1,0)=TEMP(1,0)/576.
16 DATA(1,0)=DATA(1,0)/576.
17 CALL DISTLAY(24,24,DATA)
18 CALL COMFL(TEMP,24)
19 CALL DISTLAY(24,24,DATA)
20 DO 31 J=1,24
21 DO 31 J=1,24
22 31 FDATA(1,0)=FAL(TEMP(1,0))
23 CALL WHITE(2,112) (DATA(1,0),J=1,24),I=1,24)
24 112 FDATA(1,0)=F(1,0,5,0,0,0)
25 CALL CENTERID(X,Y,TEMP,24,XCENT,YCENT)
26 CALL DISTLAY(24,24,DATA)
27 XCENT=XCENT-5
28 YCENT=YCENT-5
29 CALL WHITE(2,112) XCENT,YCENT
30 110 FDATA(1,0)=F(1,0,5,0,0,0)
31 CALL XCUR(XCUR,XCENT-XSHIFT)
32 YCUR=YCUR*(YCENT-YSHIFT)
33 XCUR=XCUR*(XCENT-XSHIFT)+2
34 YCUR=YCUR*(YCENT-YSHIFT)+2
35 1000 CALL INDE
36 CALL STAT(XCUR,YCUR,XCUR2,YCUR2,N1)
37 RETURN
38 END

```

```

1 SUBROUTINE STATIC(XCUM,YCUM,YCUM2,YCUM2,N1)
2   CALL FLOCAT(1)
3   XCUM=XCUM/FA1
4   YCUM=YCUM/FA1
5   YCUM2=ABS(YCUM2/FA1-YCUM**2)
6   YCUM2=ABS(YCUM2/FA1-YCUM**2)
7   C  =J17(16.1) XCUM,YCUM,XCUM2,YCUM2
8   P  1
9   FORMAT(1X,'XERR=',F10.5,'YERR=',F10.5,'VXERR=',F10.5,'VY',
10  'ERR=',F10.5)
11  RETURN
12  END

```

```

1  SUBROUTINE IDEALS(IMAY,N,DUM,DUMS,XSHIFT,YSHIFT)
2  COMPLEX DUM(N,N),DUMS(N,N)
3  REAL IMAY(N)
4  PI=3.14159
5  DO 1 I=1,N
6  DO 1 J=1,N
7  DUM(I,J)=EXP(PI*(I-1)/FLOAT(N))*SIN(2*PI*(J-1)
8  R/FLOAT(N)),0.)
9  DUMS(I,J)=EXP(PI*(I-1-1-XSHIFT)/FLOAT(N))*
10 SIN(2*PI*(J-1-YSHIFT)/FLOAT(N)),0.)
11 CONTINUE
12 RETURN
13 END

```



```

1 SUBROUTINE CENTROID(X,Y,DATA,N,XCENT,YCENT)
2 COMMON DATA(N)
3 NDATA=N-1
4 DO 10 I=1,N
5   CC 10 J=1,N
6   10 A=DATA(I)*(A+X*REAL(DATA(I,J)))
7   SUMA=0.
8   SUMX=0.
9   SUMY=0.
10  DO 10 J=1,N
11    CC 10 J=1,N
12    IF (REAL(DATA(I,J)).LT.1E-10) DATA(I,J)=0.
13    SUMA=SUMA+REAL(DATA(I,J))
14    SUMX=SUMX+REAL(DATA(I,J))
15    1 SUMY=SUMY+REAL(DATA(I,J))
16    XCENT=SUMX/SUMA+X-8.5
17    YCENT=SUMY/SUMA+Y-8.5
18  RETURN
19  END

```

1 SUBROUTINE CHACUAD(DATA,I,J)
2 C=CEILY DATA(I,N)*SAVE1,SAVE2
3 I2=I/2
4 DO 1 I=1,I2
5 DO 1 J=1,J2
6 SAVE1=DATA(I,J)
7 DATA(I,J)=DATA(I2+1,I2+J)
8 DATA(I2+1,I2+J)=SAVE1
9 SAVE2=DATA(I2+1,J)
10 DATA(I2+1,J)=DATA(I,I2+J)
11 DATA(I,I2+J)=SAVE2
12 1 CONTINUE
13 RETURN
14 END

\$410 SC
\$450 SI=0
\$460 SI=0
\$470 SI=0
\$480 SI=0
\$490 SI=0
\$500 SI=0
\$510 SI=0
\$520 SI=0
\$530 SI=0
\$540 SI=0
\$550 SI=0
\$560 SI=0
\$570 SI=0
\$580 SI=0
\$590 SI=0
\$600 SI=0
\$610 SI=0
\$620 SI=0
\$630 SI=0
\$640 SI=0
\$650 SI=0
\$660 SI=0
\$670 SI=0
\$680 SI=0
\$690 SI=0
\$700 SI=0
\$710 SI=0
\$720 SI=0
\$730 SI=0
\$740 SI=0
\$750 SI=0
\$760 SI=0
\$770 SI=0
\$780 SI=0
\$790 SI=0
\$800 SI=0
\$810 SI=0
\$820 SI=0
\$830 SI=0
\$840 SI=0
\$850 SI=0
\$860 SI=0
\$870 SI=0
\$880 SI=0
\$890 SI=0
\$900 SI=0
\$910 SI=0
\$920 SI=0
\$930 SI=0
\$940 SI=0
\$950 SI=0
\$960 SI=0
\$970 SI=0
\$980 SI=0
\$990 SI=0

EXIT HCOFIL=1

EXIT

\$4ED B0

\$4ED B0

\$4ED B0

\$4ED B0

\$4ED B0

\$4ED B0

\$4ED B0

\$4ED B0

\$4ED B0

\$4ED B0

\$4ED B0

\$4ED B0

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\$4ED B0

\$4ED B0

Plotting Commands

TIPCOM

```

L
AS GS. "SCA"
COR "(GE12.5)"
CAL LL,1.,-.367 UR,20...148
AXES INTERSECT,1.,-.367
XL 1,1
VL 1,.05 D,3
XT *FRAME*
VT *ERROR (PIXELS)*
TI *ESTIMATED X MINUS POSITION MEAN ERROR +/- SIGMA*
LA S..1 POS *(COU,NZ,ALP,NF,UAB,SD)..
LA S..1 ADD
EN M,2 NP,20
PLOT S,6 SS,.05
EN M,2 NP,20
PLOT S,114 SS,.05
EN M,2 NP,20
PLOT S,112 SS,.05
FRAME PAGE
GRA 1
RECAL LL,1.,-.328 UR,20...125
AXES INTERSECT,1.,-.328
XL 1,1
22
L
XL 1,1
VL 1,.05 D,3
XT *FRAME*
VT *ERROR (PIXELS)*
TI *ESTIMATED X MINUS POSITION MEAN ERROR +/- SIGMA*
LA S..1 POS *(COU,NZ,ALP,NF,UAB,SD)..
LA S..1 ADD
EN M,2 NP,20
PLOT S,6 SS,.05
EN M,2 NP,20
PLOT S,114 SS,.05
EN M,2 NP,20
PLOT S,112 SS,.05
FRAME PAGE
GRA 1
RECAL LL,1.,-.367 UR,20...148
AXES INTERSECT,1.,-.367
XL 1,1
22
L
XL 1,1
VL 1,.05 D,3
XT *FRAME*
VT *ERROR (PIXELS)*
TI *ESTIMATED X PLUS POSITION MEAN ERROR +/- SIGMA*
LA S..1 POS *(COU,NZ,ALP,NF,UAB,SD)..
LA S..1 ADD
EN M,2 NP,40
PLOT S,6 SS,.05
EN M,2 NP,40
PLOT S,114 SS,.05
EN M,2 NP,40
PLOT S,112 SS,.05
85

```



```

LINE
169
L
EN M,2 NP,20
PLOT S,114 SS,.05
FRAME PAGE
GRA 1
RECAL LL,1,-.390 UR,20...072
AXES INTERSECT,1,-.390
XL 1,1
VL 1,.05 D,3
XT "FRAME"
YT "ERROR (PIXELS)"
TI "ESTIMATED X POSITION CENTROID MEAN ERROR +/- SIGMA"
LA S,.1 POS "(COU,NZ,ALP,NF,UAB,SD)"
LA S,.1 ADD
EN M,2 NP,40
PLOT S,6 SS,.05
EN M,2 NP,40
PLOT S,114 SS,.05
EN M,2 NP,40
PLOT S,112 SS,.05
FRAME PAGE
GRA 1
RECAL LL,1,-.318 UR,20...08
190
L
RECAL LL,1,-.318 UR,20...08
AXES INTERSECT,1,-.318
XL 1,1
VL 1,.05 D,3
XT "FRAME"
YT "ERROR (PIXELS)"
TI "ESTIMATED Y POSITION CENTROID MEAN ERROR +/- SIGMA"
LA S,.1 POS "(COU,NZ,ALP,NF,UAB,SD)"
LA S,.1 ADD
EN M,2 NP,40
PLOT S,6 SS,.05
EN M,2 NP,40
PLOT S,114 SS,.05
EN M,2 NP,40
PLOT S,112 SS,.05
FRAME PAGE
GRA 1
RECAL LL,1,-2.1 UR,20...1.9
AXES INTERSECT,1,-2.1
XL 1,1
VL 1,.4 D,3
XT "FRAME"
211
L
XT "FRAME"
YT "ERROR (INTENSITY)"
TI "MEAN ERROR +/- SIGMA OF ESTIMATED INTENSITY PROFILE"
LA S,.1 POS "(COU,NZ,ALP,NF,UAB,SD)"
LA S,.1 ADD
EN M,2 NP,20
PLOT S,6 SS,.05

```

```

M,2 NP,20
PLOT S,114 SS,.05
EN M,2 NP,20
PLOT S,112 SS,.05
FRAME PAGE
GRA 1
RECAL LL,1,-2 UR,20...3.
AXES INTERSECT,1,-2.
XL 1,1
VL 1,.5 D,3
XT "FRAME"
YT "ERROR (INTENSITY)"
TI "MEAN ERROR +/- SIGMA OF ESTIMATED DM/DX"
LA S,.1 POS "(COU,NZ,ALP,NF,UAB,SD)"
LA S,.1 ADD
232
L
LA S,.1 ADD
EN M,2 NP,20
PLOT S,6 SS,.05
EN M,2 NP,20
PLOT S,114 SS,.05
EN M,2 NP,20
PLOT S,112 SS,.05
FRAME PAGE
GRA 1
RECAL LL,1,-1.80 UR,20...3.15
AXES INTERSECT,1,-1.8
XL 1,1
VL 1,.45 D,3
XT "FRAME"
YT "ERROR (INTENSITY)"
TI "MEAN ERROR +/- SIGMA OF ESTIMATED DM/DY"
LA S,.1 POS "(COU,NZ,ALP,NF,UAB,SD)"
LA S,.1 ADD
EN M,2 NP,20
PLOT S,6 SS,.05
EN M,2 NP,20
PLOT S,114 SS,.05
253

```

```

LINE
253
L
EN M,2 NP,20
PLOT S,112 SS,.05
FRAME PAGE
GRA 1
RECAL LL,1,-1.80 UR,20,.3.15
AXES INTERSECT,1,-1.8
XL 1,1
YL 1,.45 D,3
XT 'FRAME'
YT 'ERROR (INTENSITY)'
TI 'MEAN ERROR +/- SIGMA OF ESTIMATED DH/DY'
L S,.1 POS '(COU,NZ,ALP,NF,UMB,SD)..'
LA S,.1 ADD
EN M,2 NP,20
PLOT S,6 SS,.05
EN M,2 NP,20
PLOT S,114 SS,.05
EN M,2 NP,20
PLOT S,112 SS,.05
FRAME PAGE
GRA 1
RETN
258
REN TIPCOM
CAT TIPCOM

```

AD-A115 581

AIR FORCE INST OF TECH WRIGHT-PATTERSON AFB OH SCH00--ETC F/6 12/1
ENHANCED TRACKING OF AIRBORNE TARGETS USING FORWARD LOOKING INF--ETC(U)
DEC 81 S K ROGERS
AFIT/6E0/EE/81D-5

UNCLASSIFIED

NL

4 of 4
81

END
DATE
FILMED
7-82
DTIC

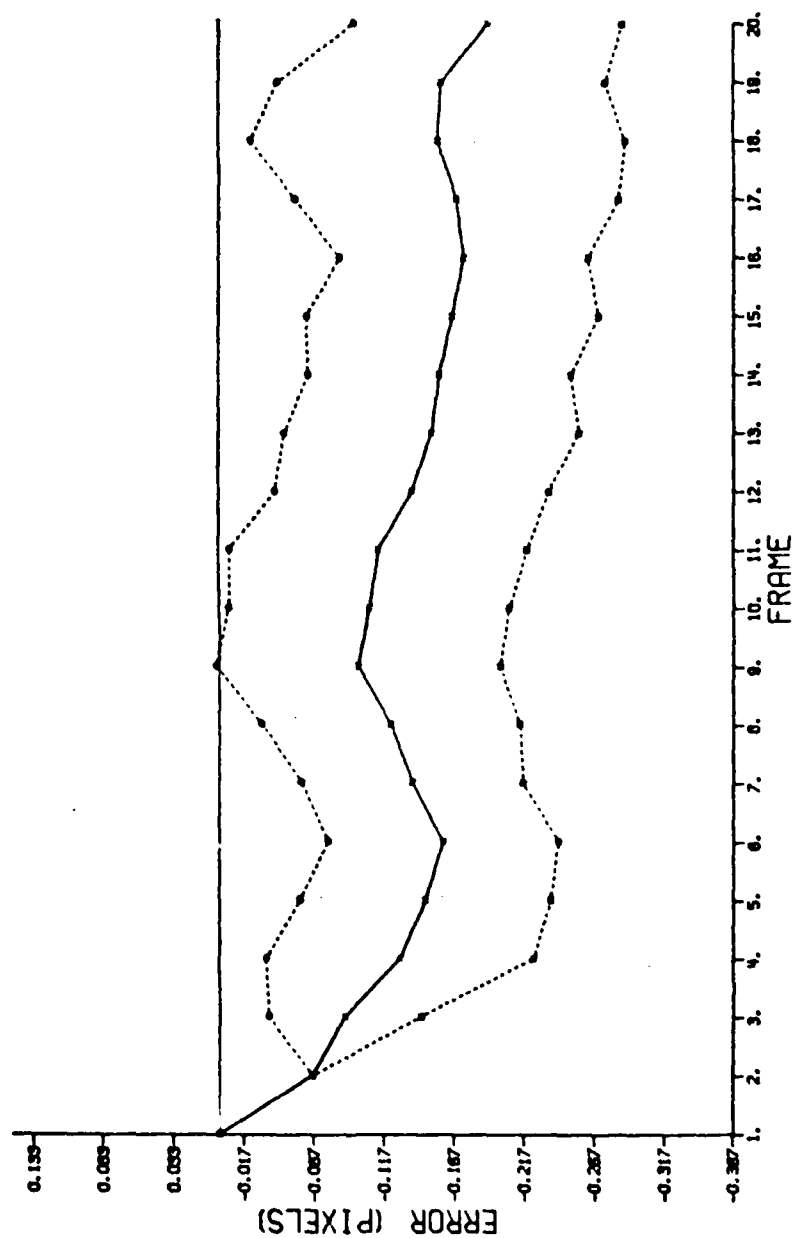
Appendix I

Plots of Tracking Errors

The sequence of these plots is explained in Chapter VI. This appendix contains plots for four settings of parameters which control intensity function derivation and Kalman filter characteristics. The legend on each plot provides information on the target's spread parameter, the number of zeros which are padded, the smoothing constant, the number of frequencies to zero, the background noise strength, the standard deviation of the discrete time noise driving the target dynamic states of the filter respectively.

Pad Zeros

ESTIMATED X MINUS POSITION MEAN ERROR +/- SIGMA



COV, KZ, RLP, W, WBS, SM = 12, 0, 1, 0, 1, 1

Figure 1-1. Pad Zeros X Minus Errors

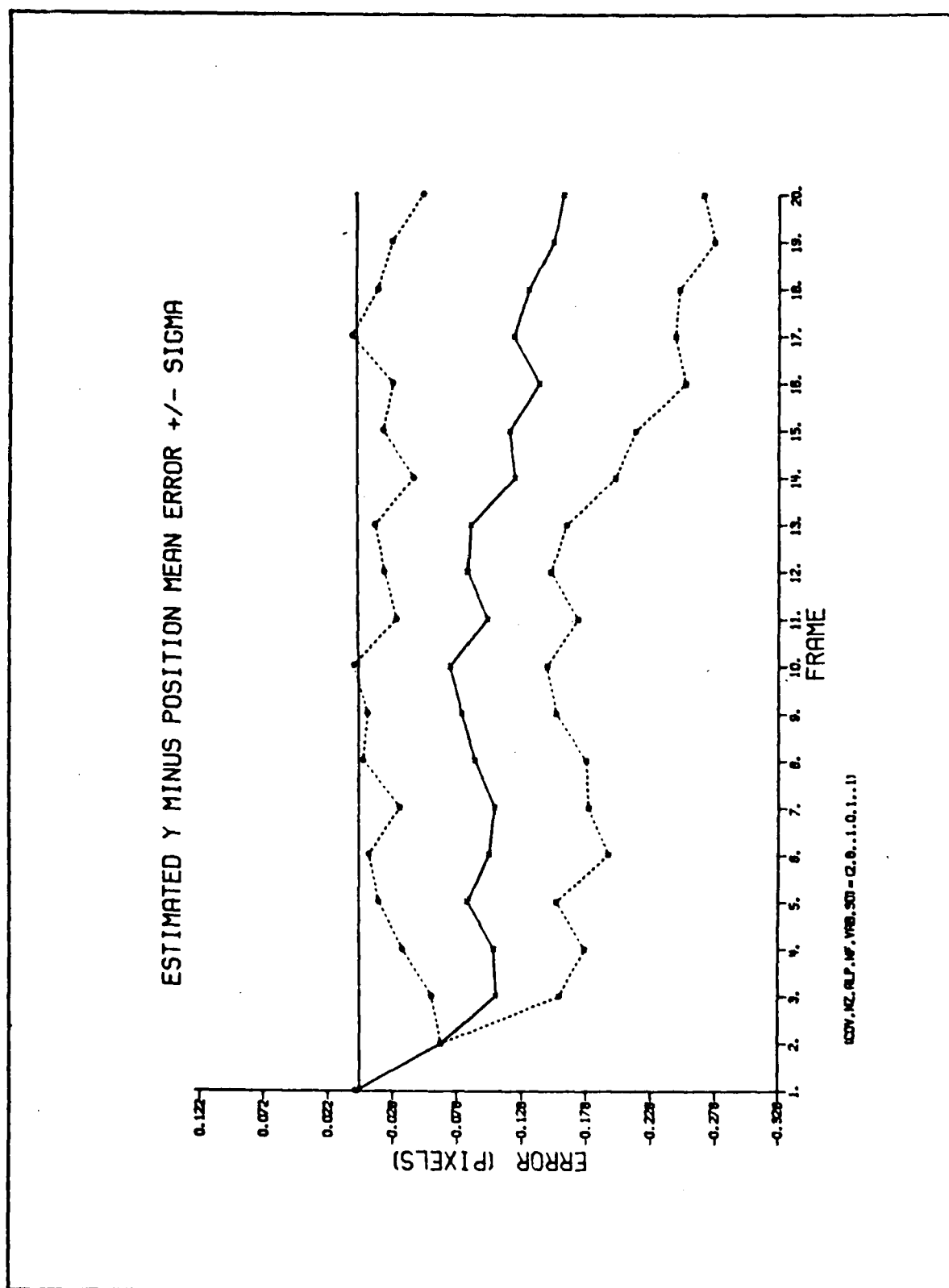


Figure 1-2. Pad Zeros Y Minus Errors

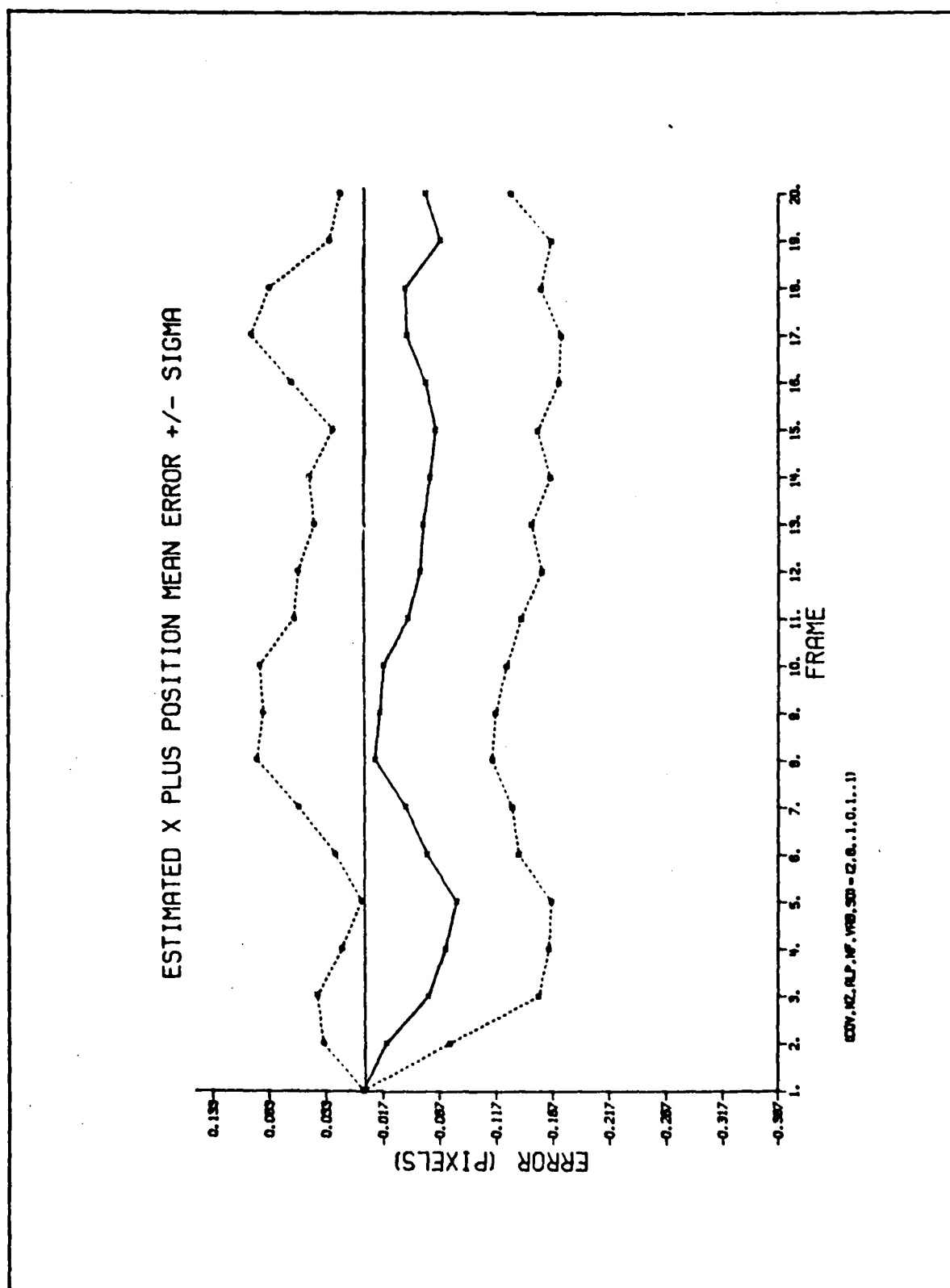
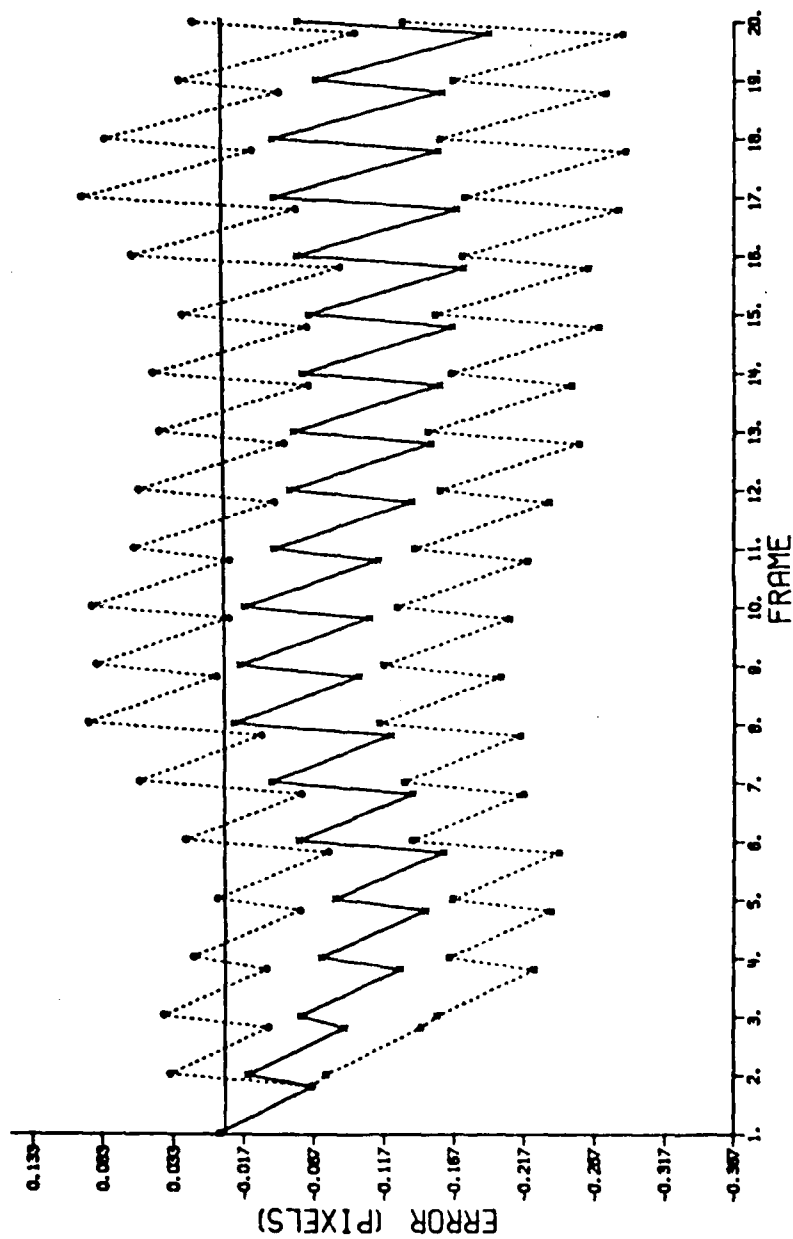


Figure 1-3. Pad Zeros X Plus Errors

ESTIMATED X POSITION MEAN ERROR \pm SIGMA



CCDY, KZ, ALP, NF, VFB, SDI = (2, 8, .1, 0, 1, .1)

Figure 1-5. Pad Zeros X Position Errors

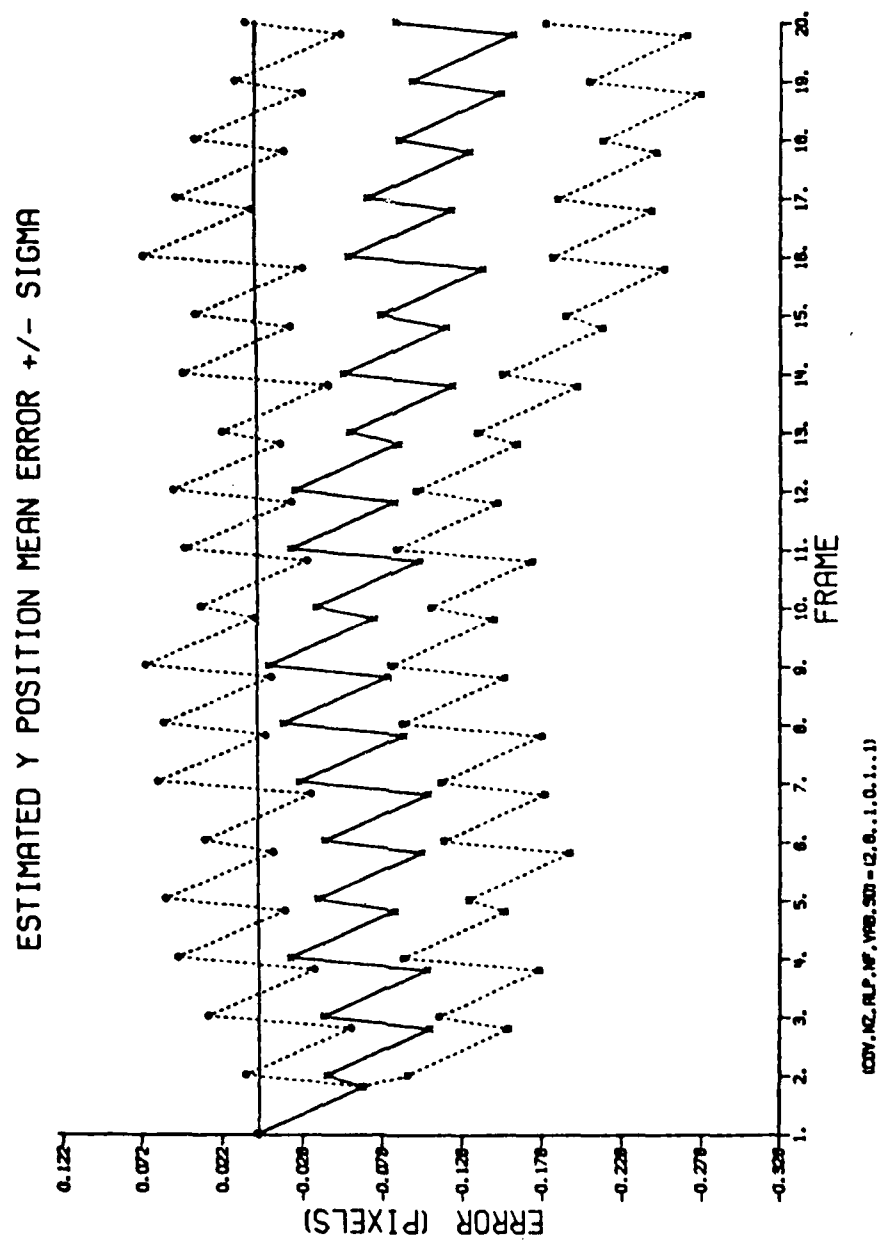


Figure 1-6. Pad Zeros Y Position Errors

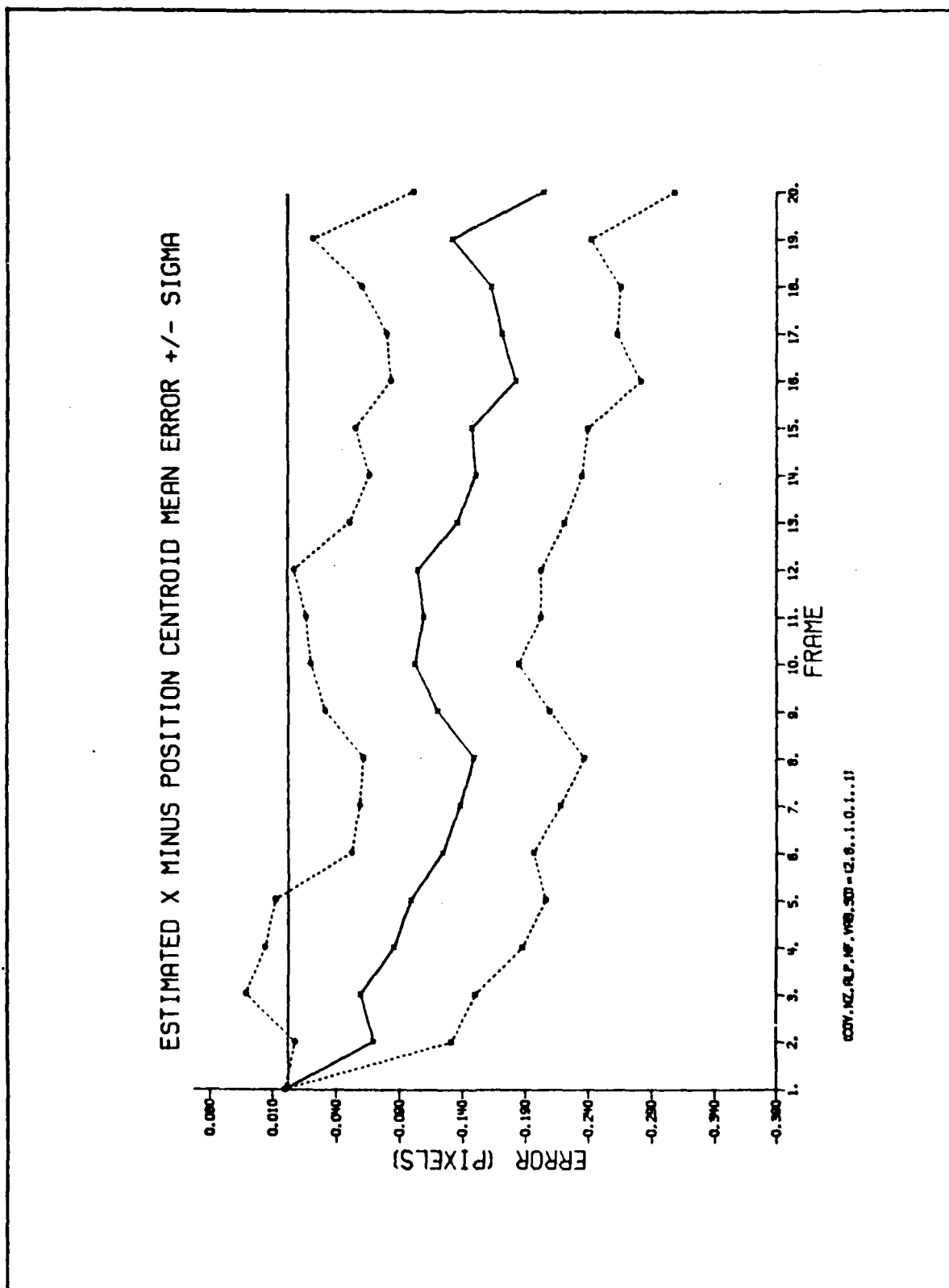


Figure 1-7. Pad Zeros X Centroid Minus Errors

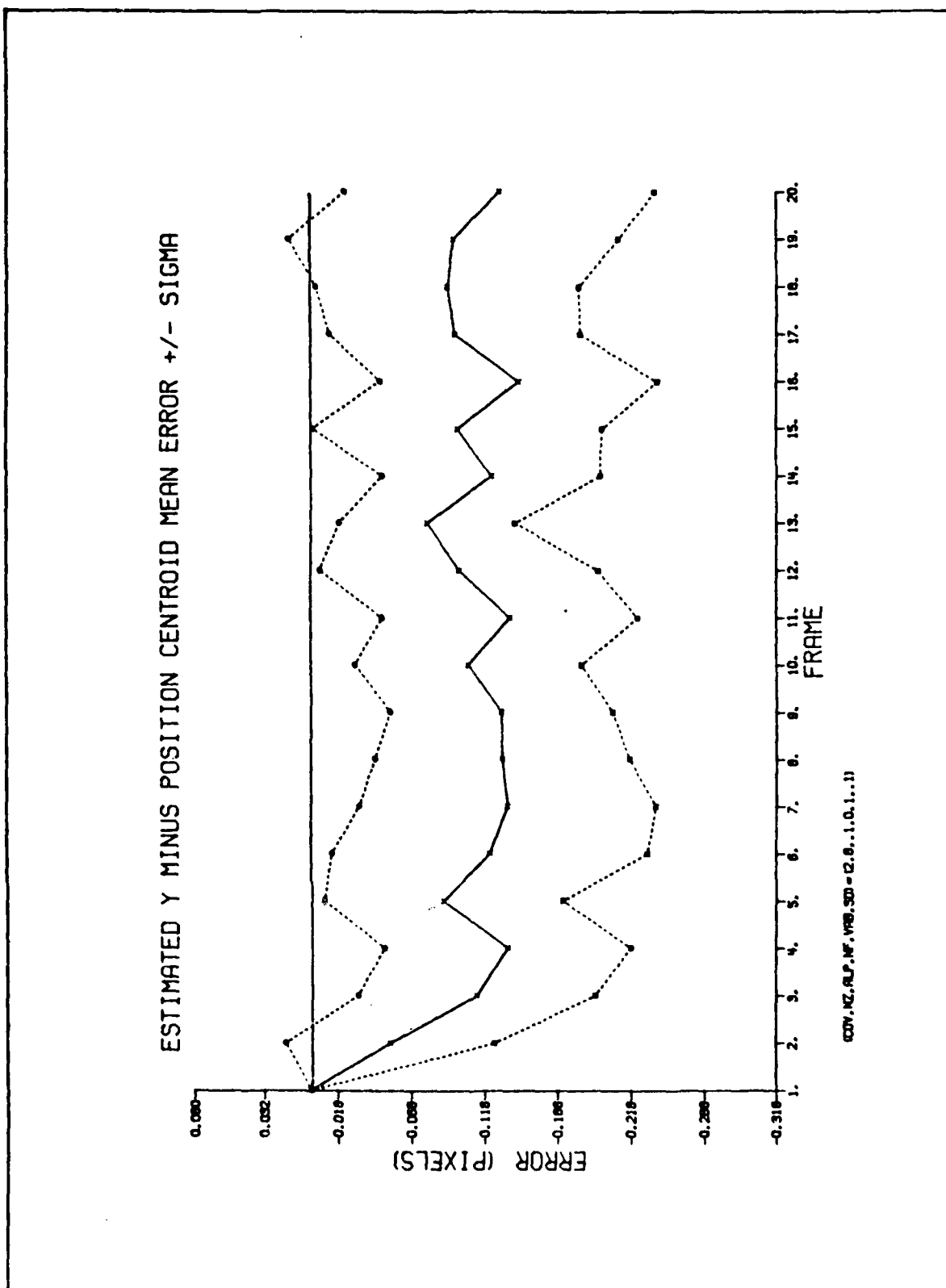


Figure 1-8. Pad Zeros Y Centroid Minus Errors

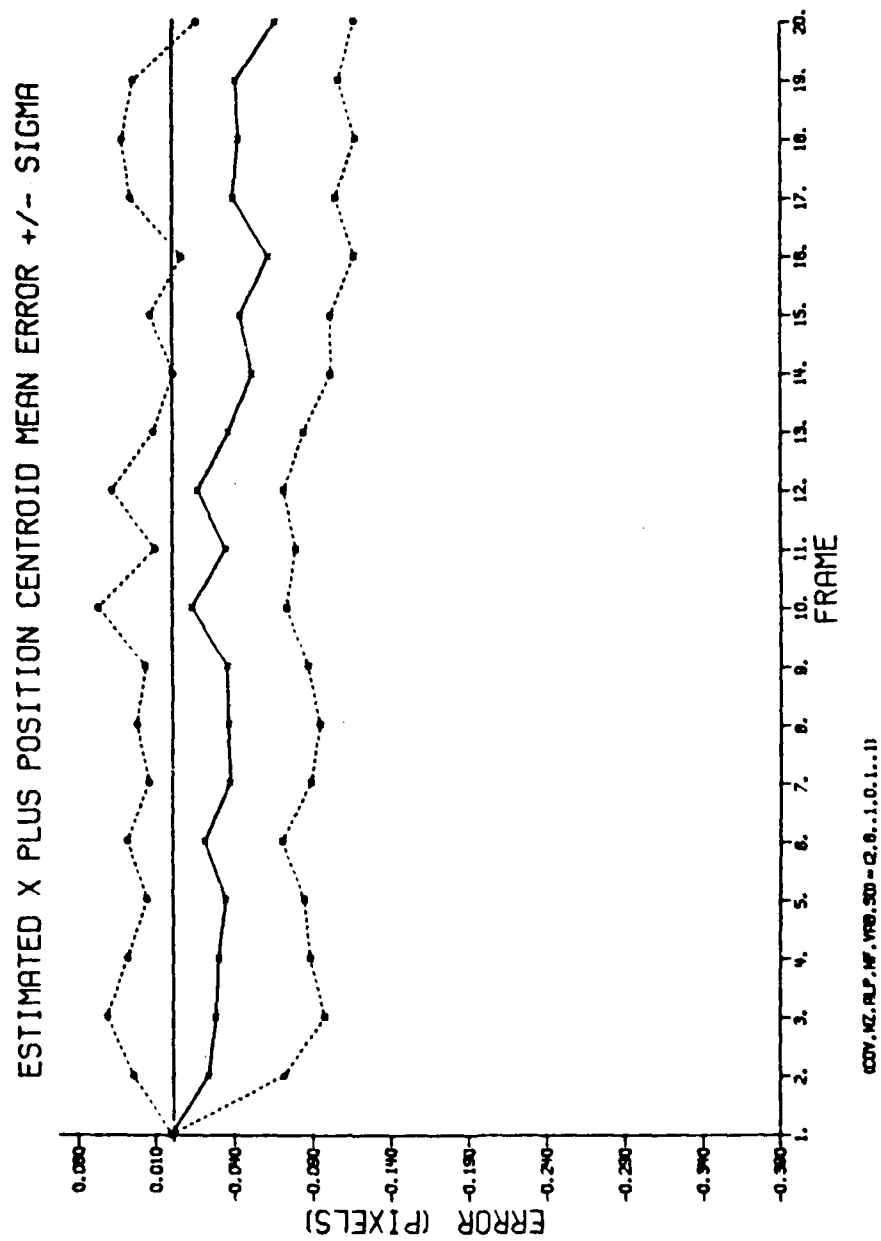


Figure 1-9. Pad Zeros X Centroid Plus Errors

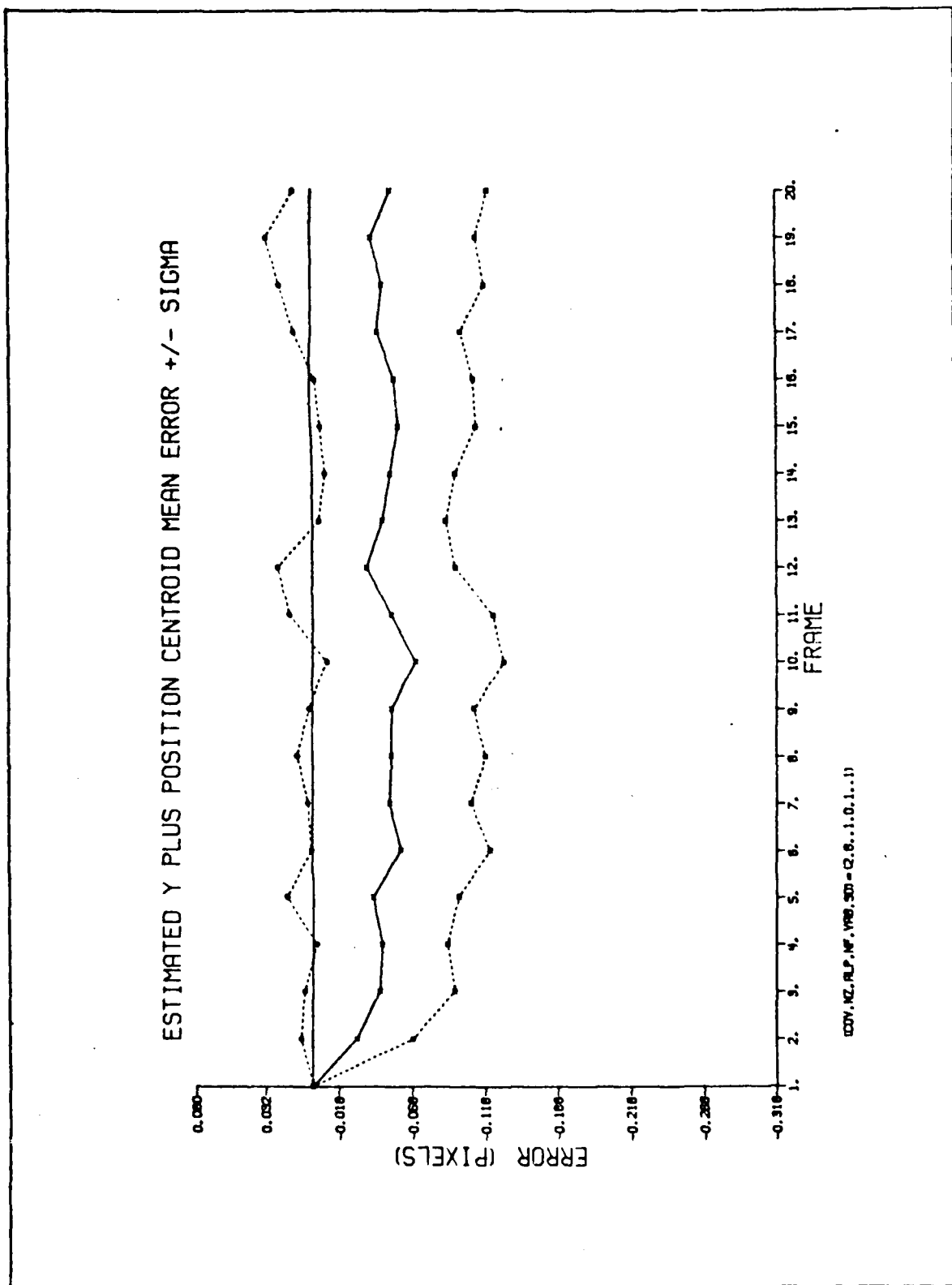


Figure 1-10. Pad Zeros Y Centroid Plus Errors

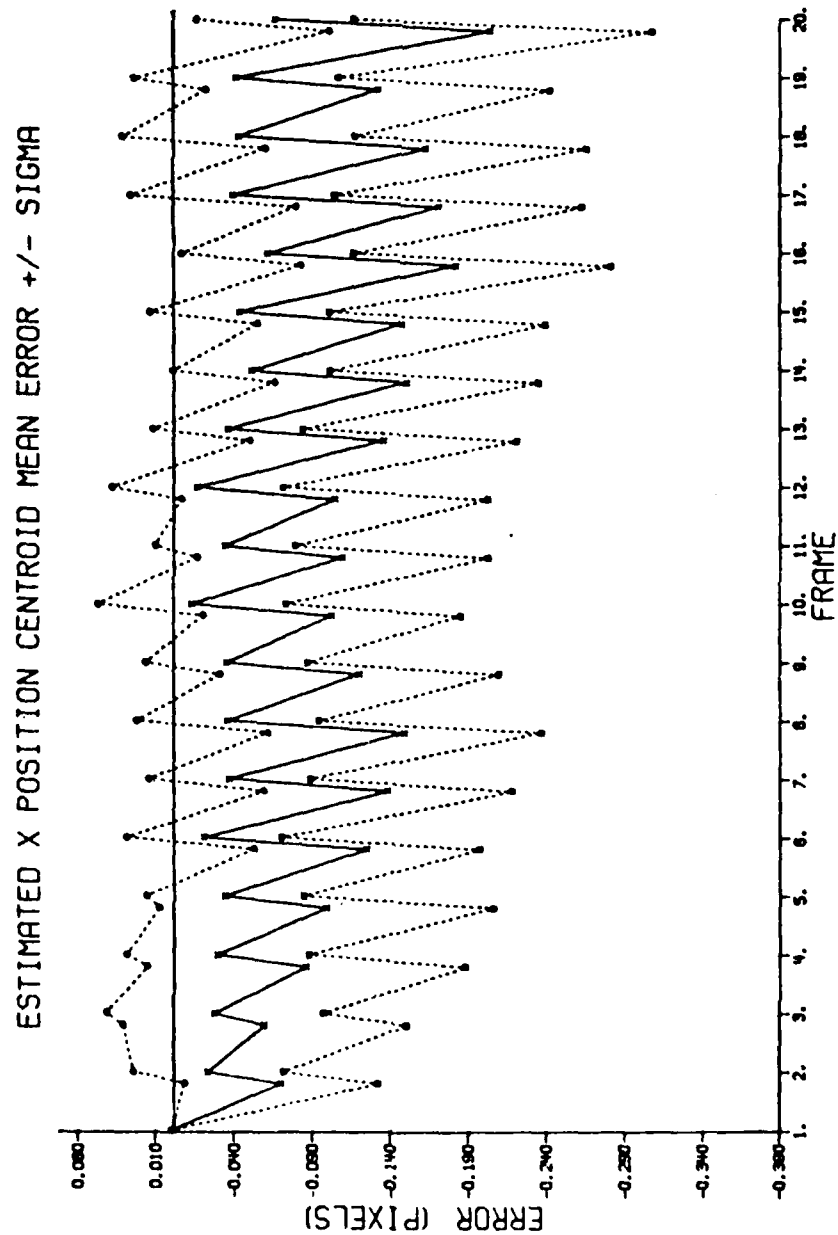


Figure 1-11. Pad Zeros X Centroid Position Errors

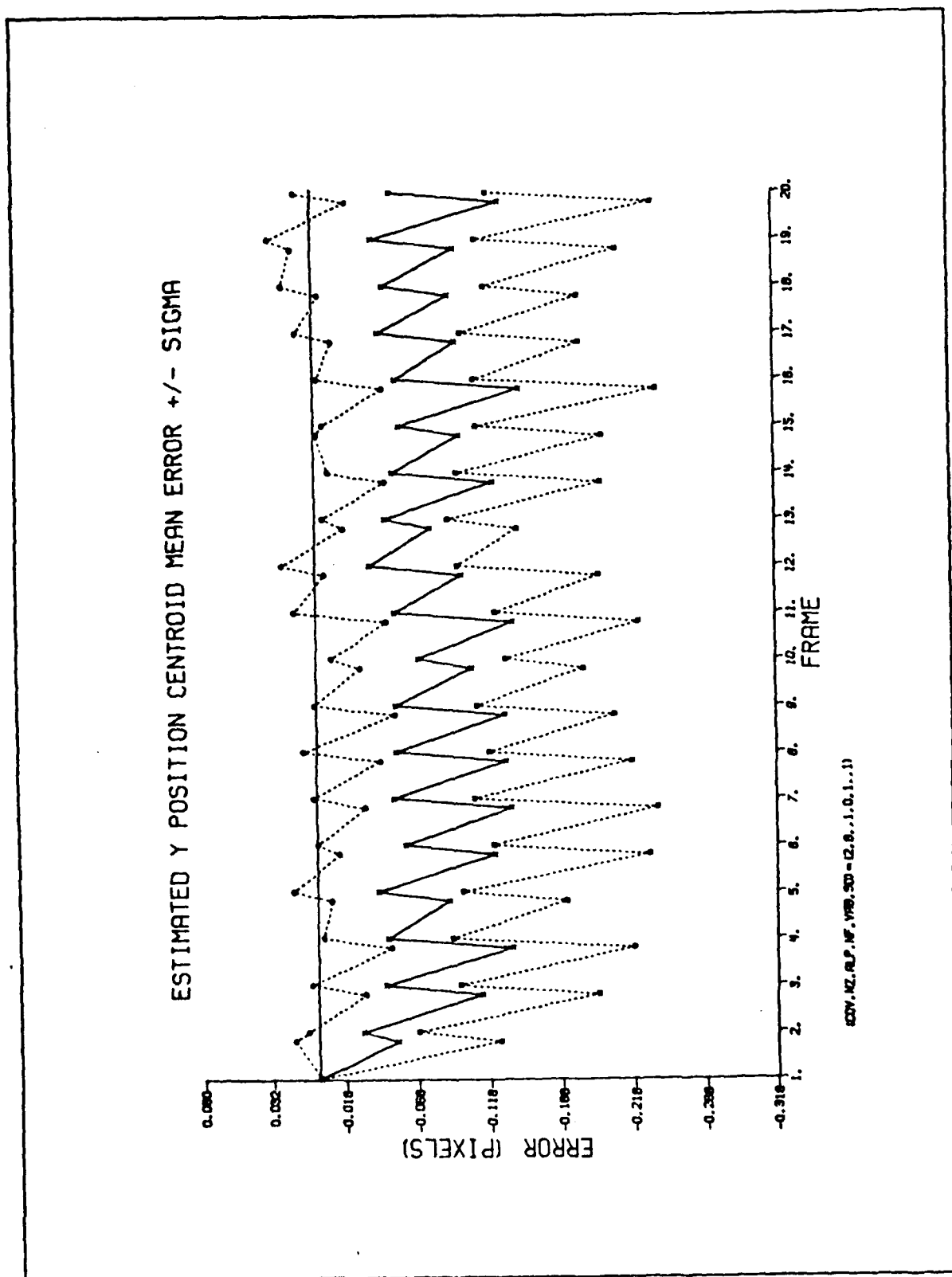


Figure 1-12. Pad Zeros Y Centroid Position Errors

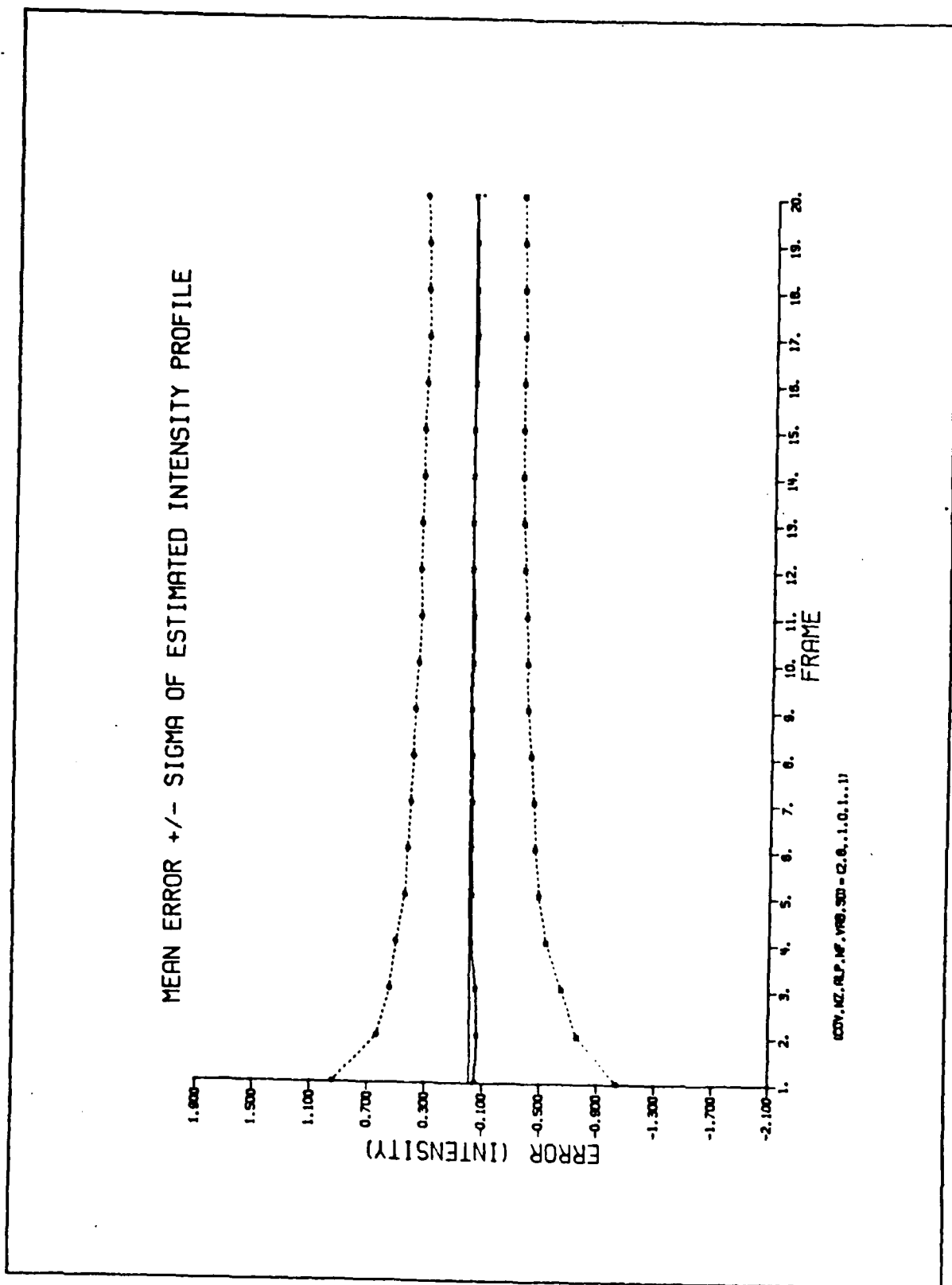


Figure 1-13. Pad Zeros Error of Estimated h

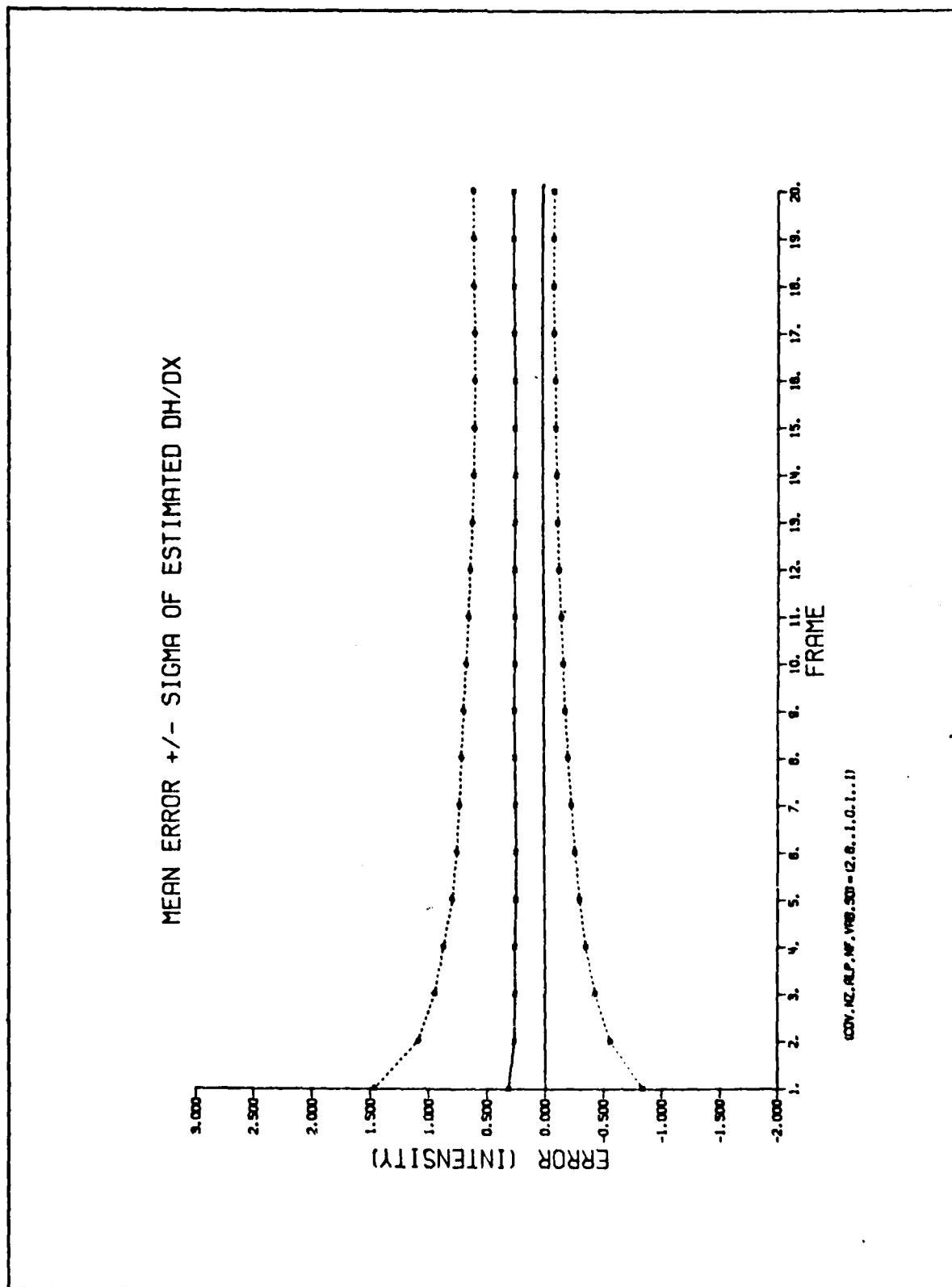


Figure I-14. Pad Zeros Error of Estimated Dh/Dx

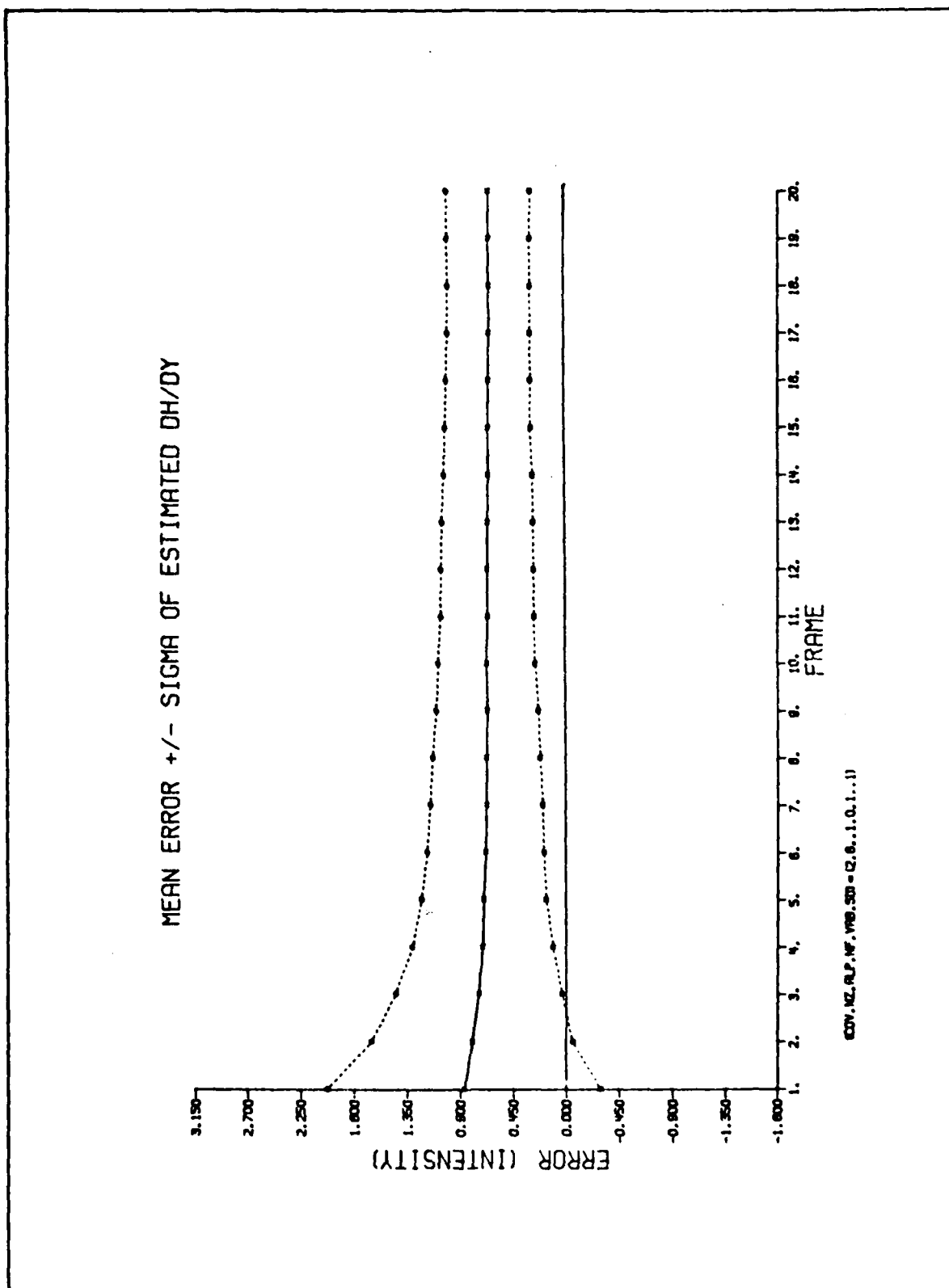


Figure 1-15. Pad Zeros Error of Estimated Dh/Dy

Removing Two Highest
Spatial Frequencies

ESTIMATED X MINUS POSITION MEAN ERROR +/- SIGMA

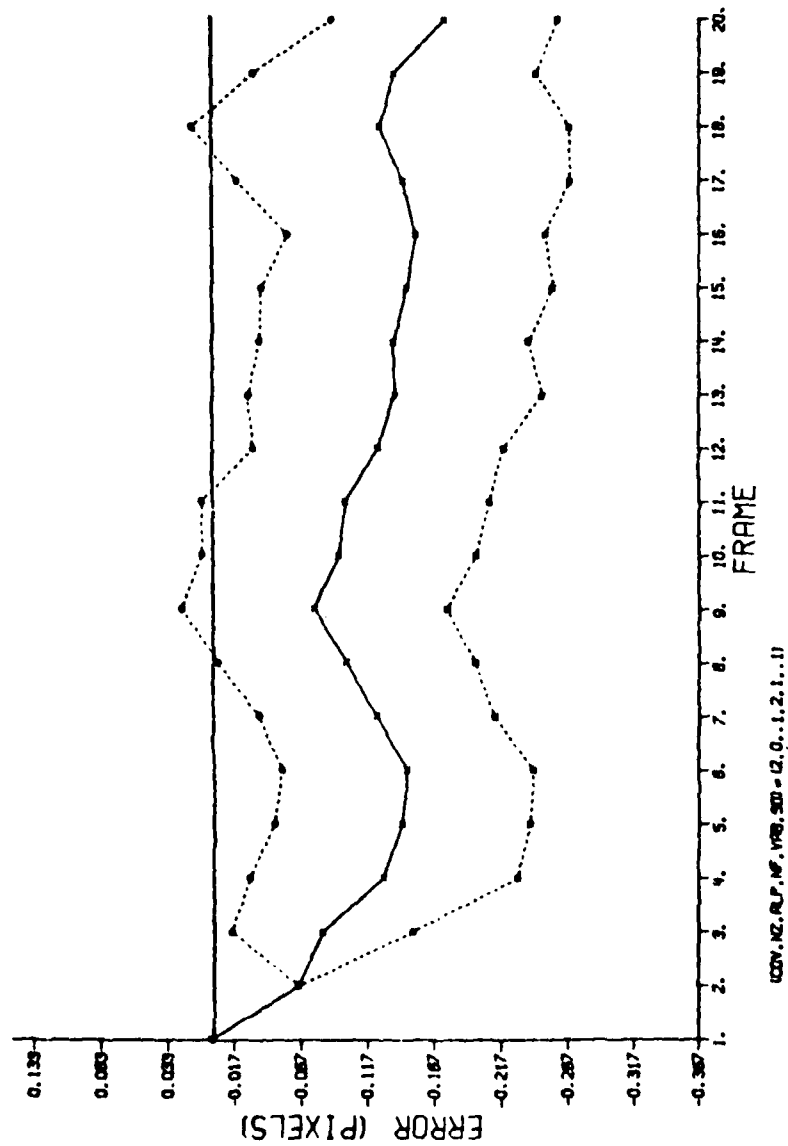


Figure 1-16. Removing Two Highest Spatial Frequencies
X Minus Errors

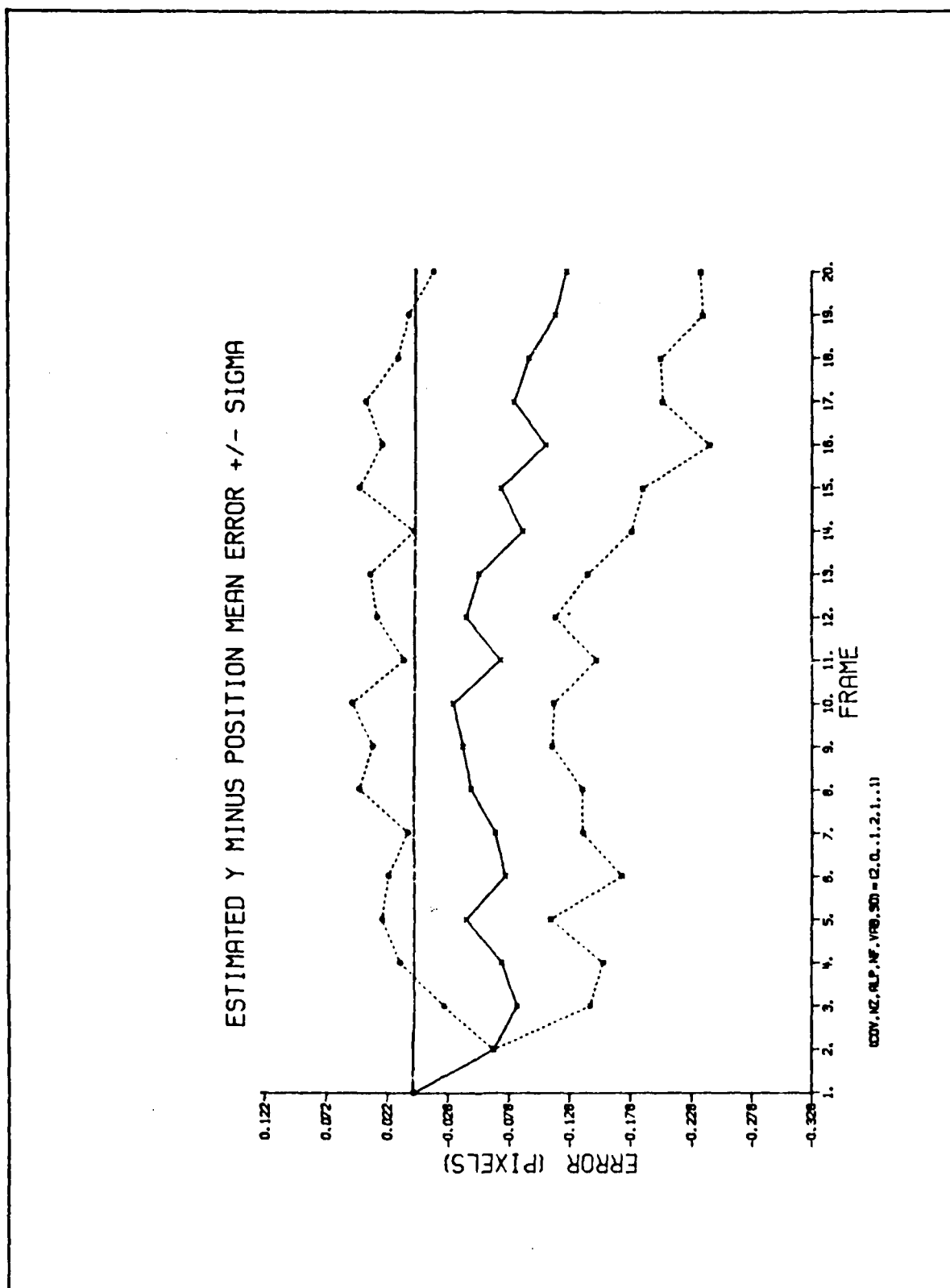


Figure 1-17. Removing Two Highest Spatial Frequencies
Y Minus Errors

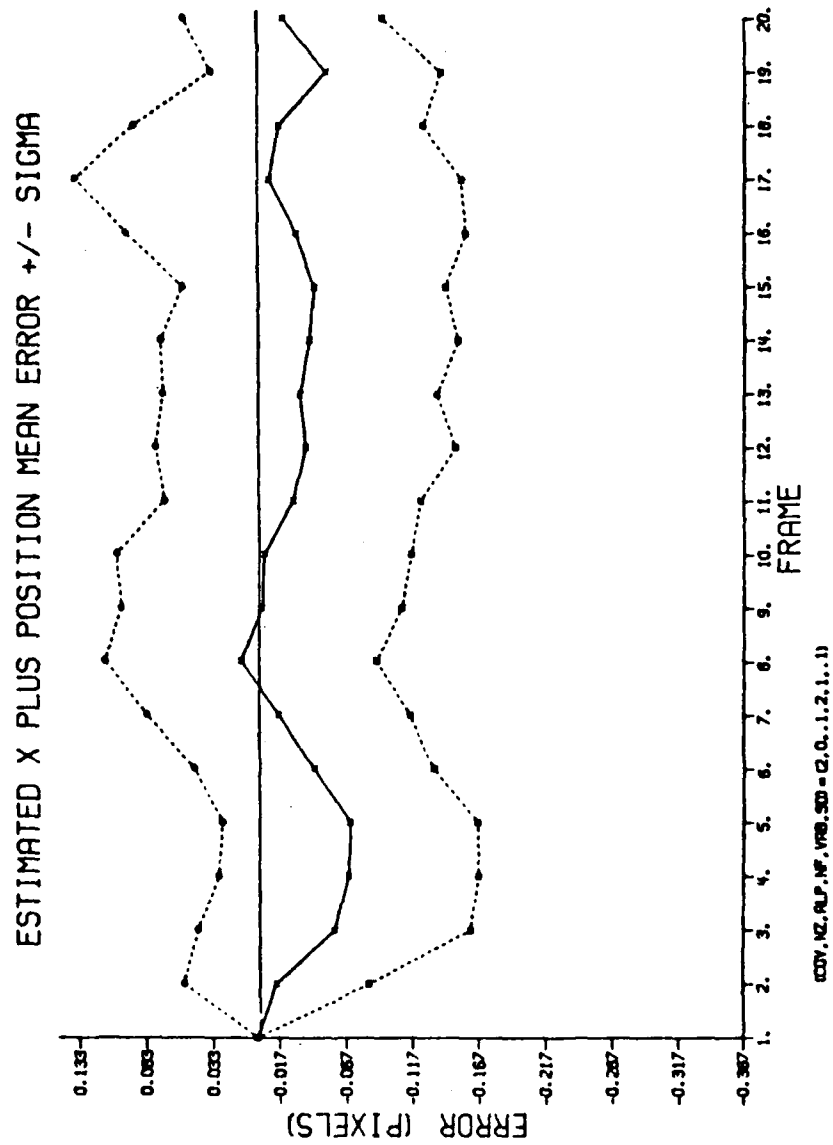


Figure 1-18. Removing Two Highest Spatial Frequencies
X Plus Errors

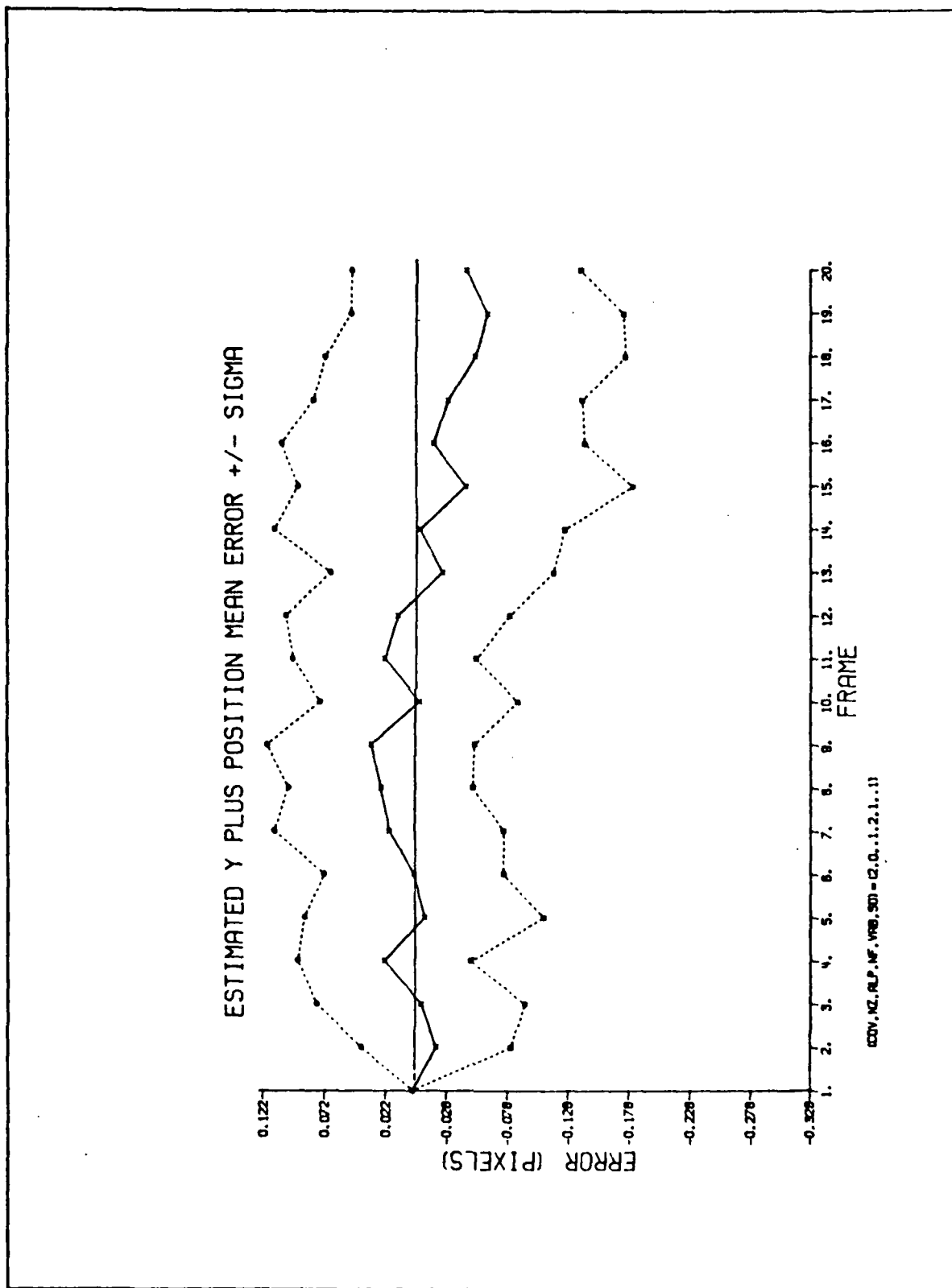


Figure 1-19. Removing Two Highest Spatial Frequencies
Y Plus Errors

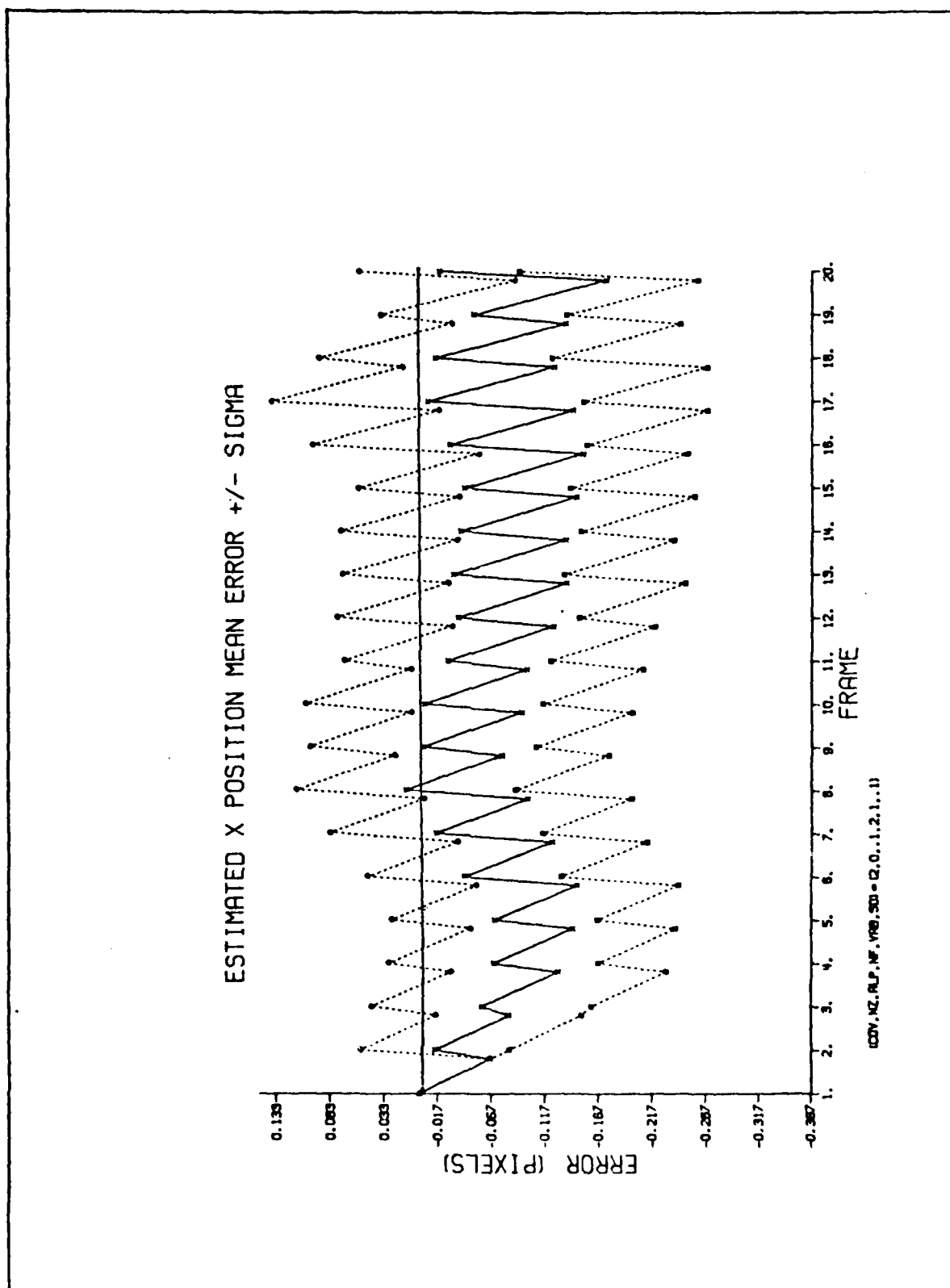


Figure 1-20. Removing Two Highest Spatial Frequencies
X Position Errors

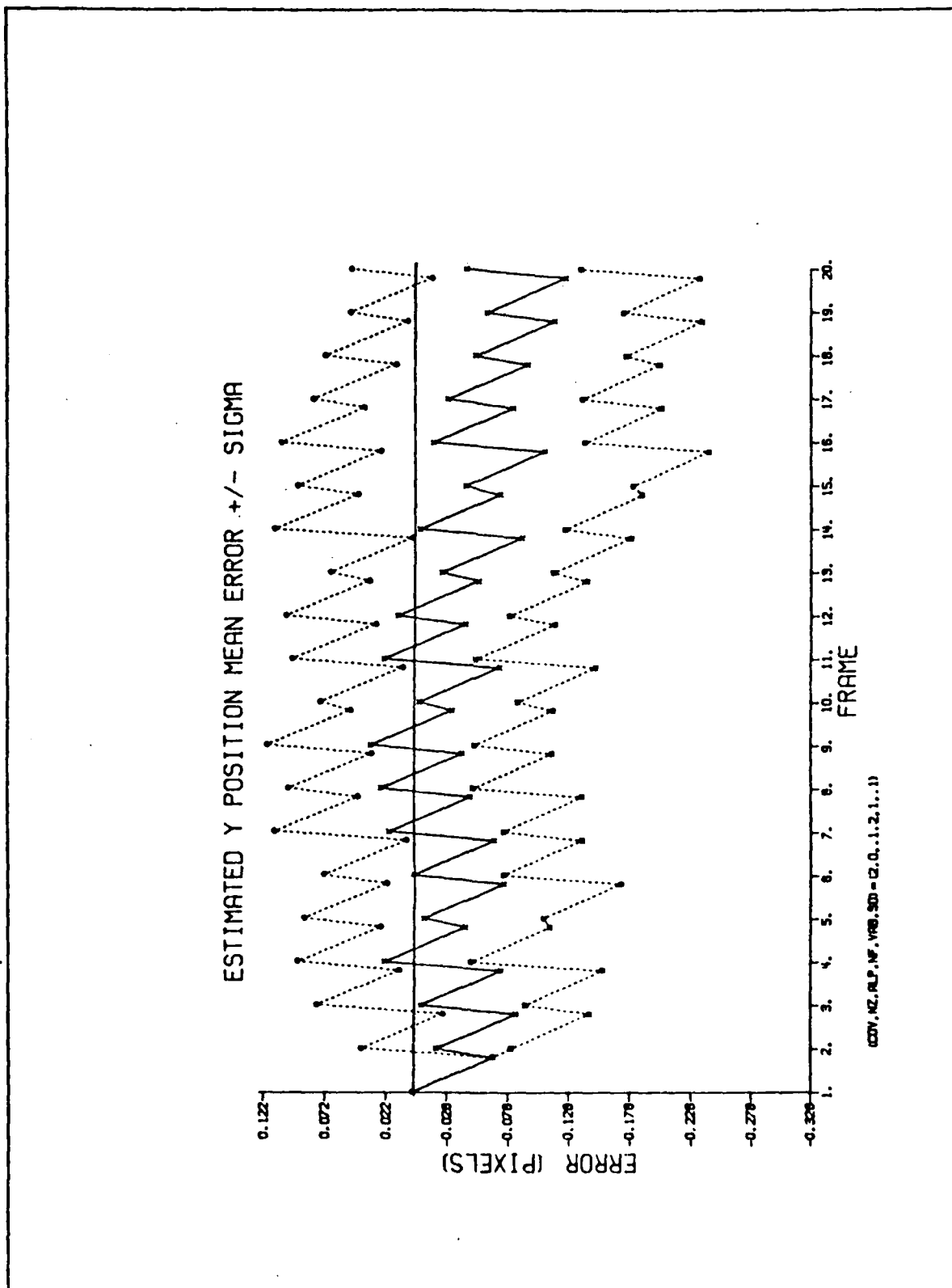


Figure 1-21. Removing Two Highest Spatial Frequencies, Y Position Errors

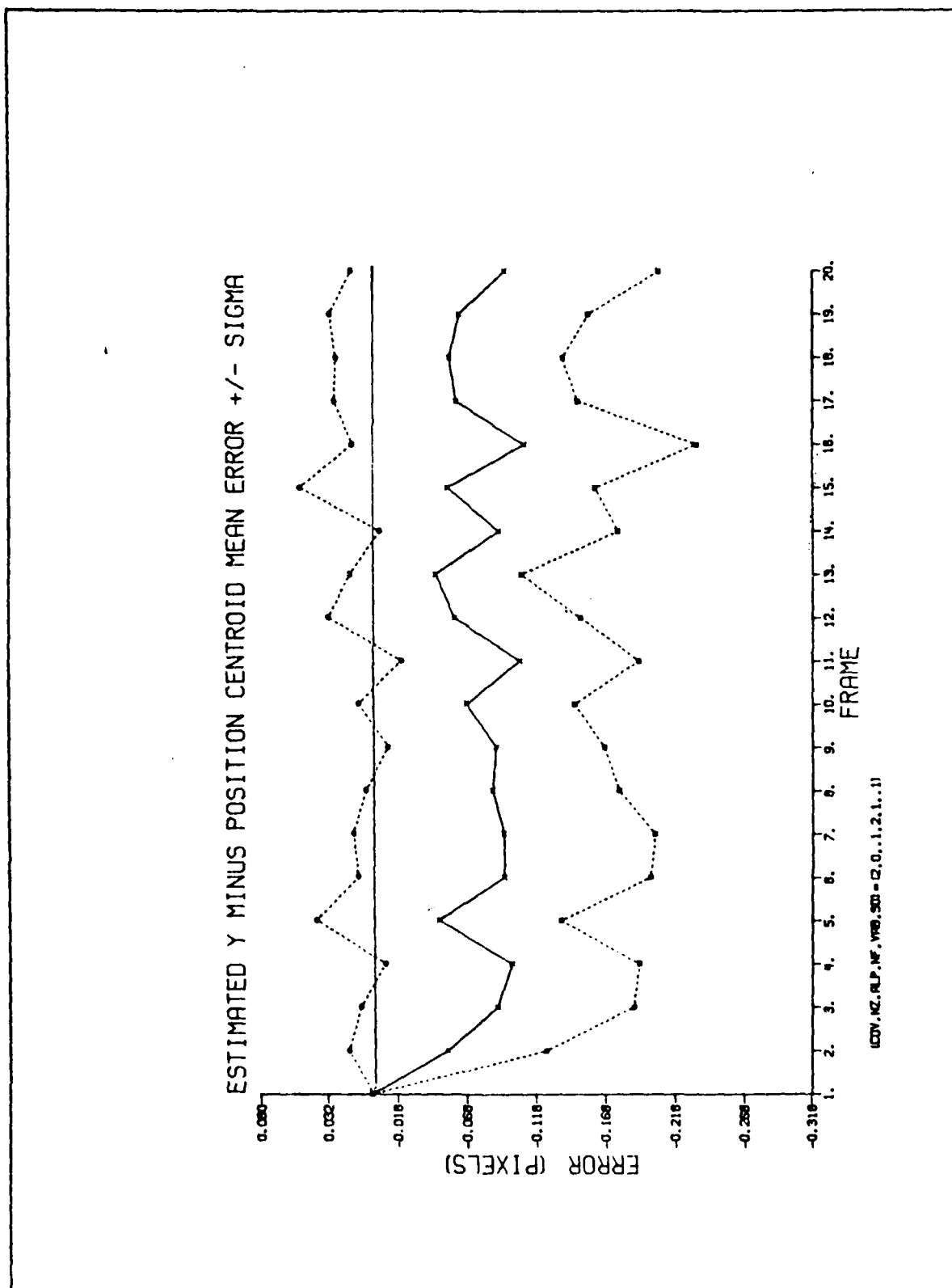


Figure 1-23. Removing Two Highest Spatial Frequencies
Y Centroid Minus Errors

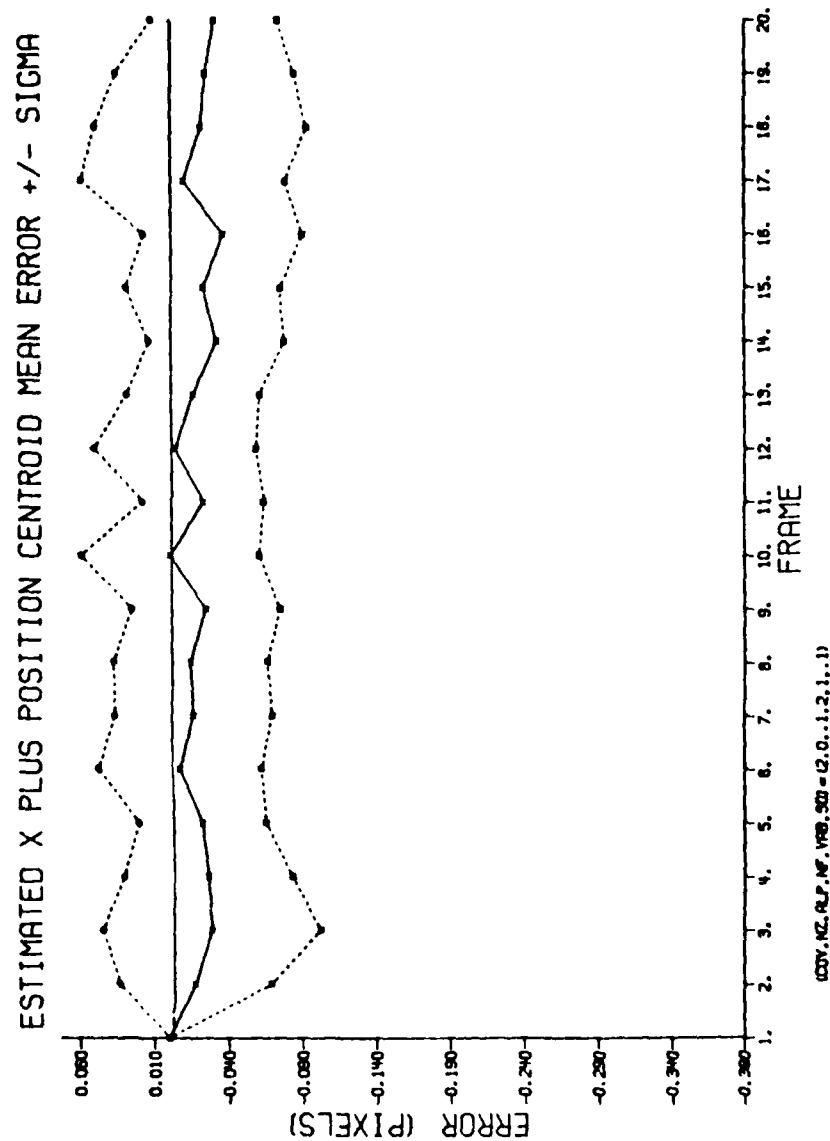


Figure 1-24. Removing Two Highest Spatial Frequencies
X Centroid Plus Errors

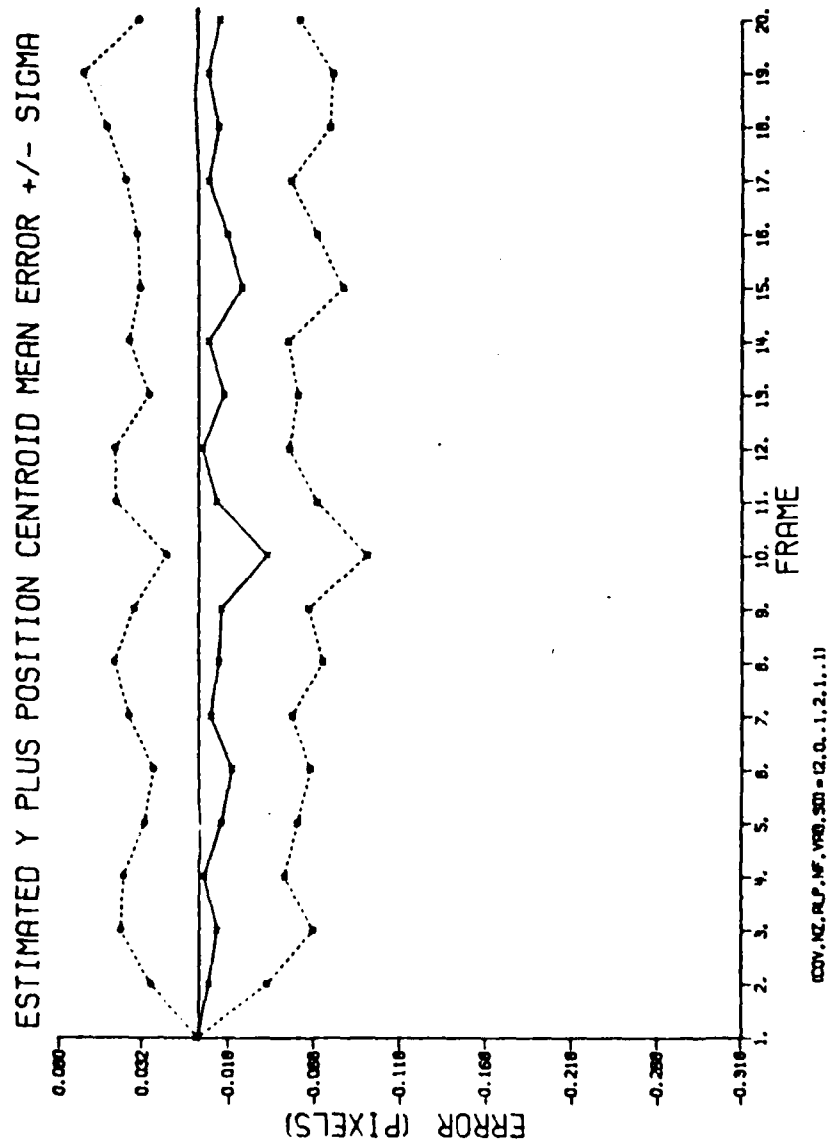


Figure 1-25. Removing Two Highest Spatial Frequencies
Y-Centroid Plus Errors

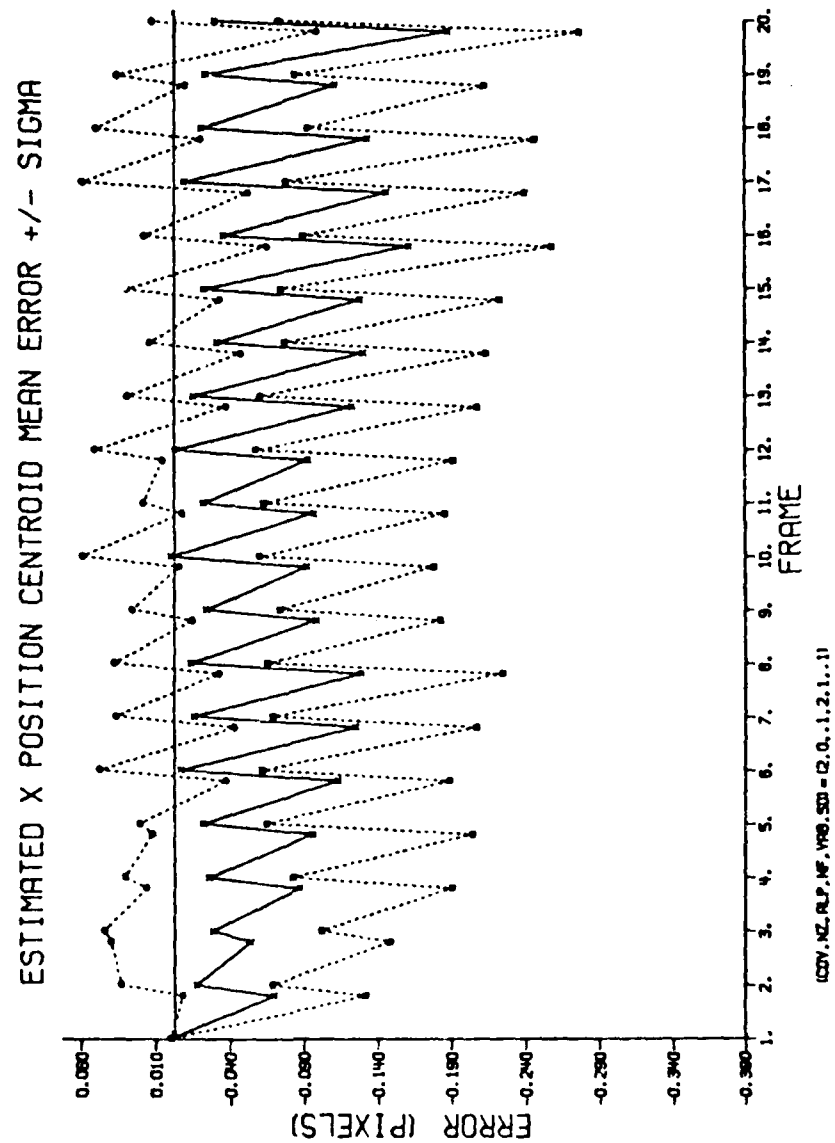


Figure 1-26. Removing Two Highest Spatial Frequencies
X Centroid Position Errors

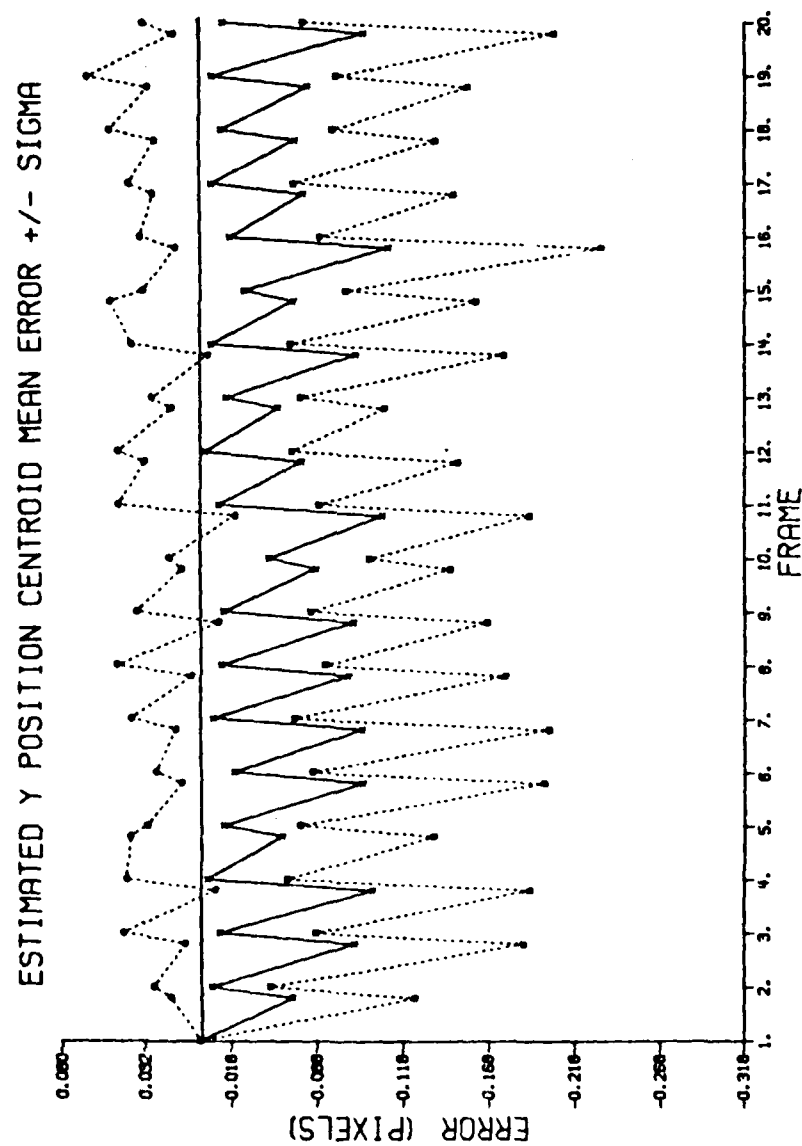


Figure 1-27. Removing Two Highest Spatial Frequencies
Y Centroid Position Errors

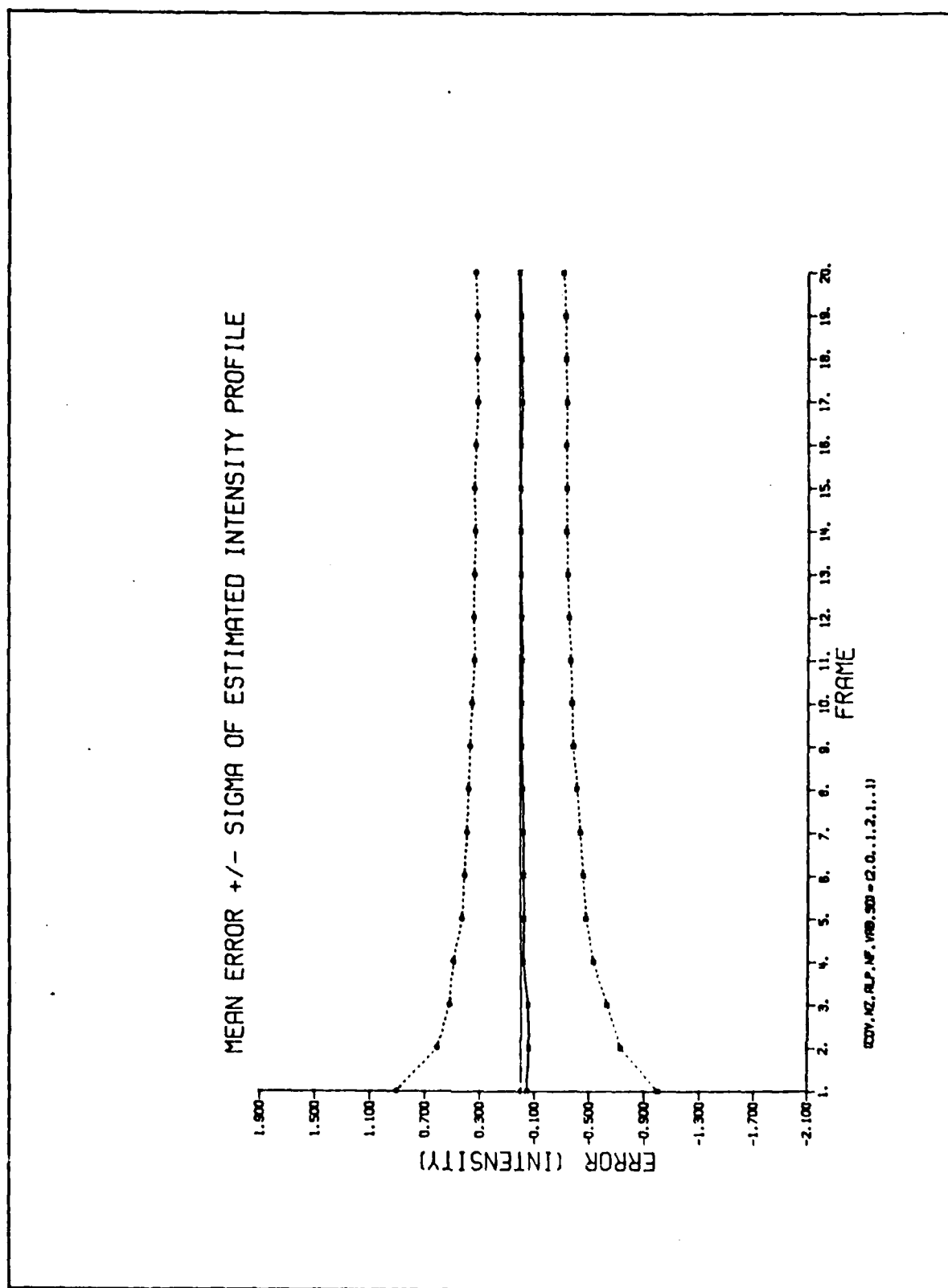


Figure 1-28. Removing Two Highest Spatial Frequencies
Error of Estimated h

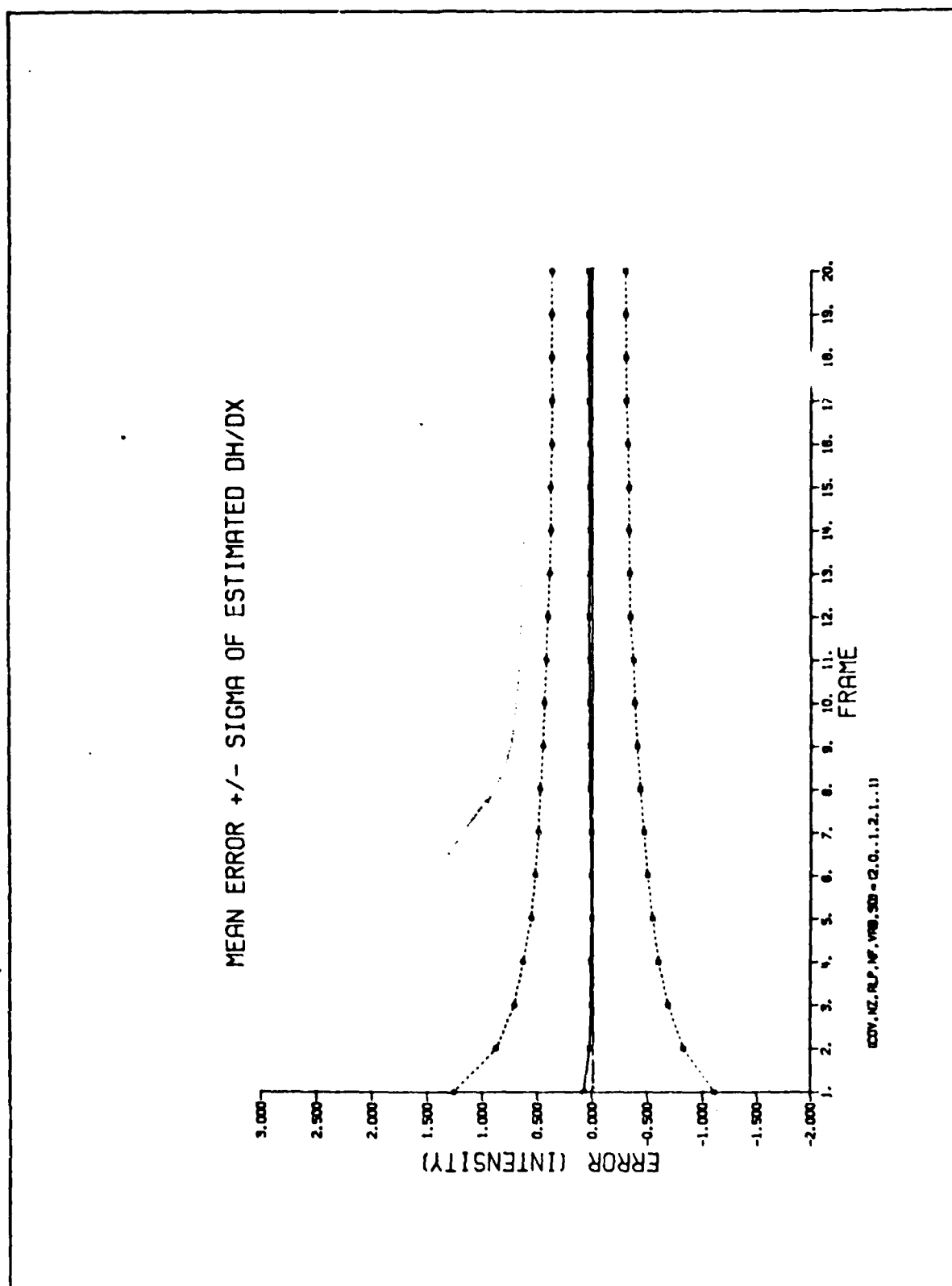


Figure I-29. Removing Two Highest Spatial Frequencies
Error of Estimated Dh/Dx

Removing Four Highest
Spatial Frequencies

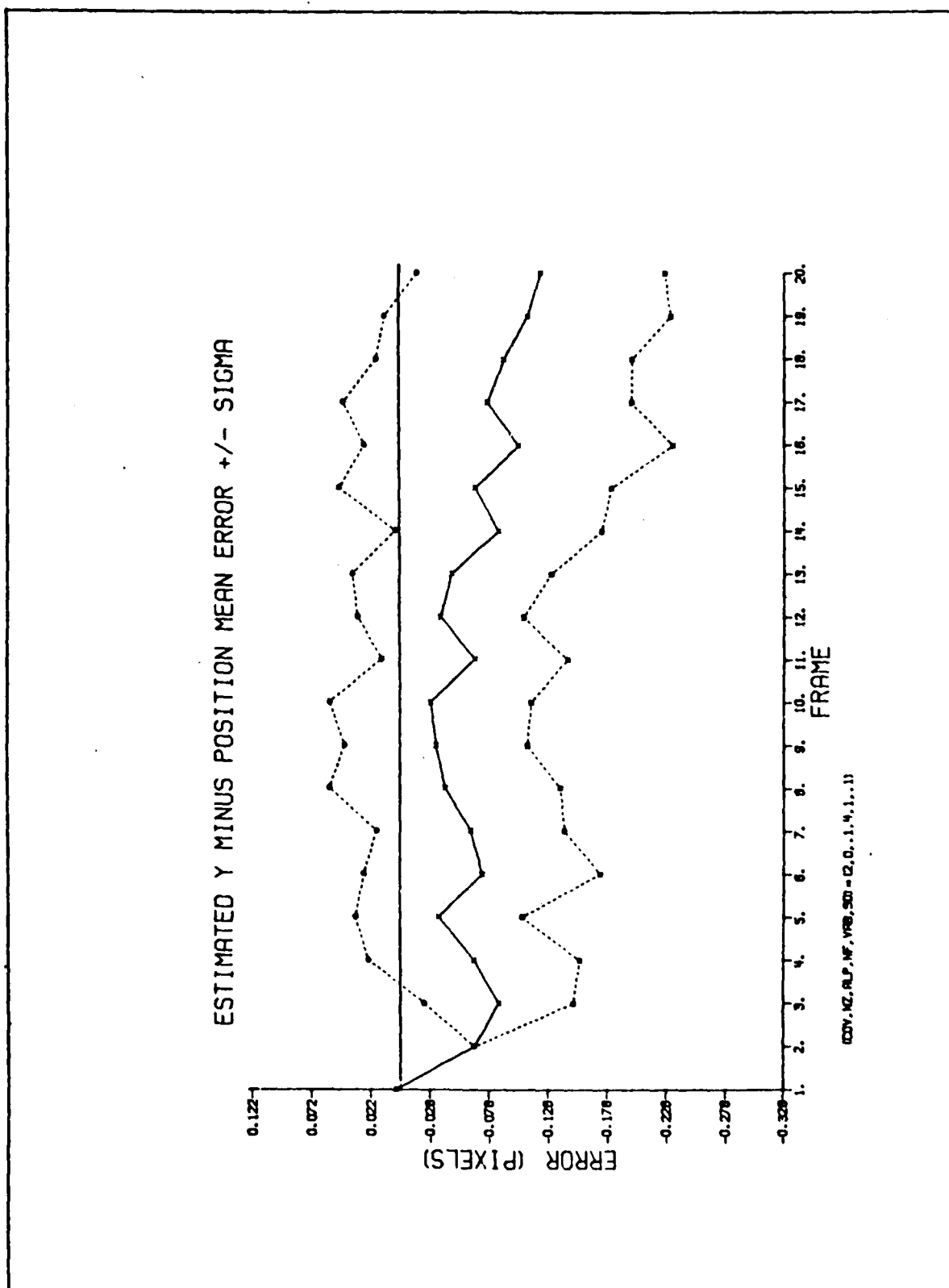


Figure 1-32. Removing Four Highest Spatial Frequencies
Y Minus Errors

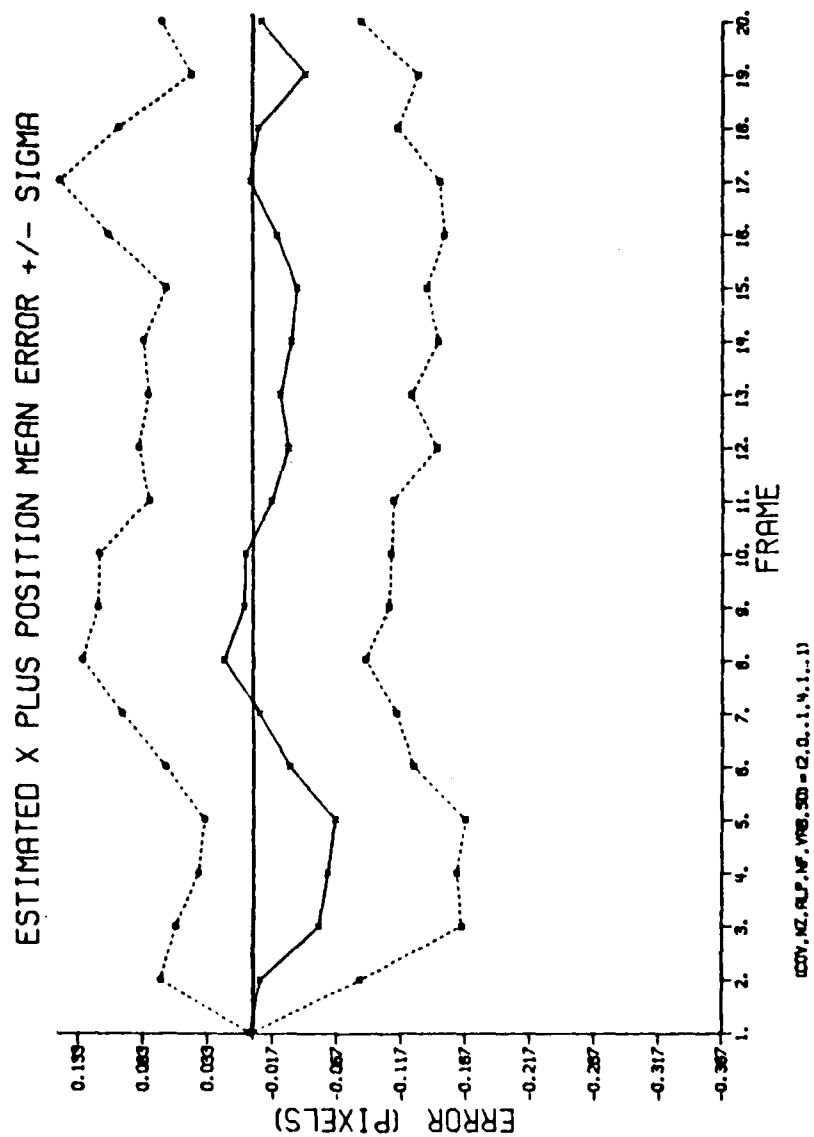


Figure 1-33. Removing Four Highest Spatial Frequencies
X Plus Errors

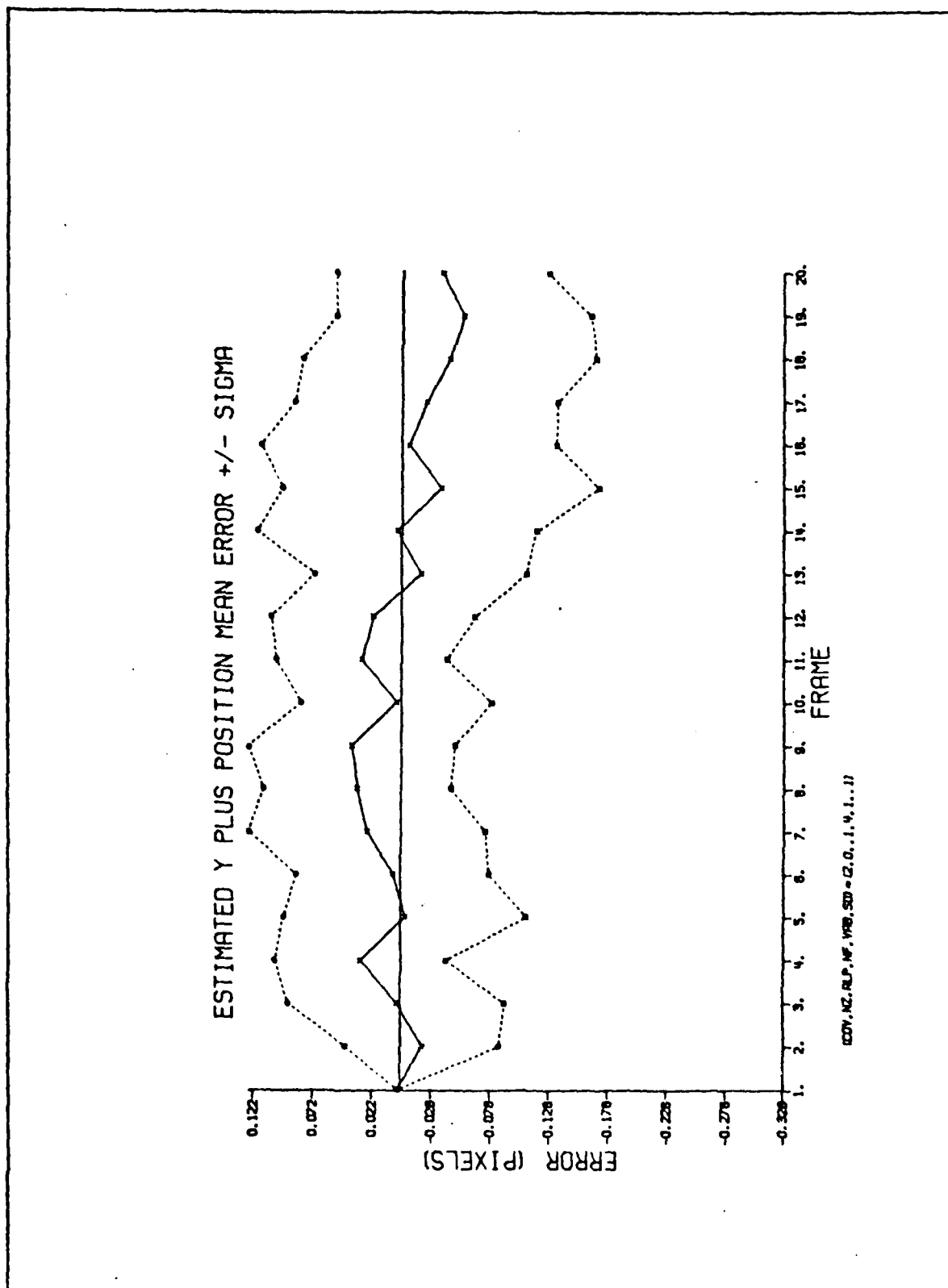


Figure 1-34. Removing Four Highest Spatial Frequencies
Y Plus Errors

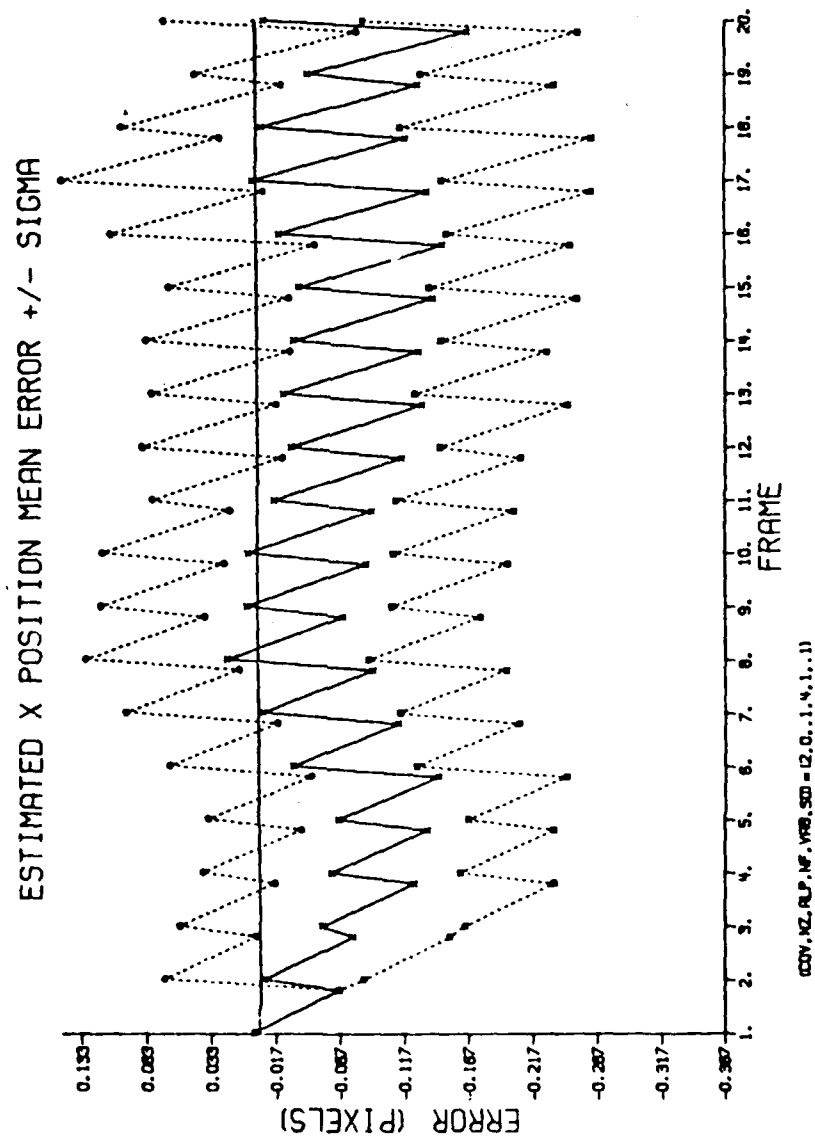


Figure 1-35. Removing Four Highest Spatial Frequencies
X Position Errors

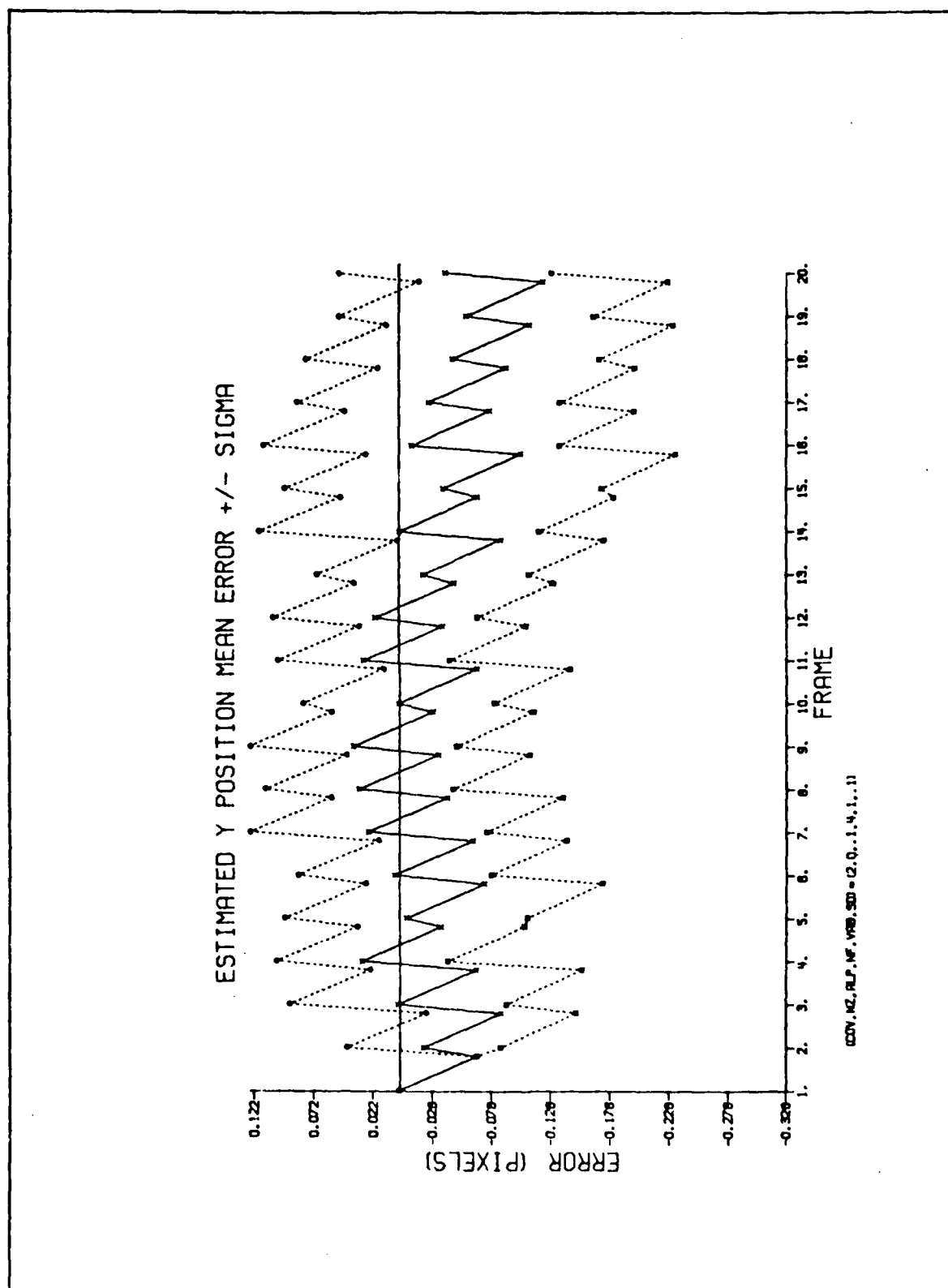


Figure 1-36. Removing Four Highest Spatial Frequencies
Y Position Errors

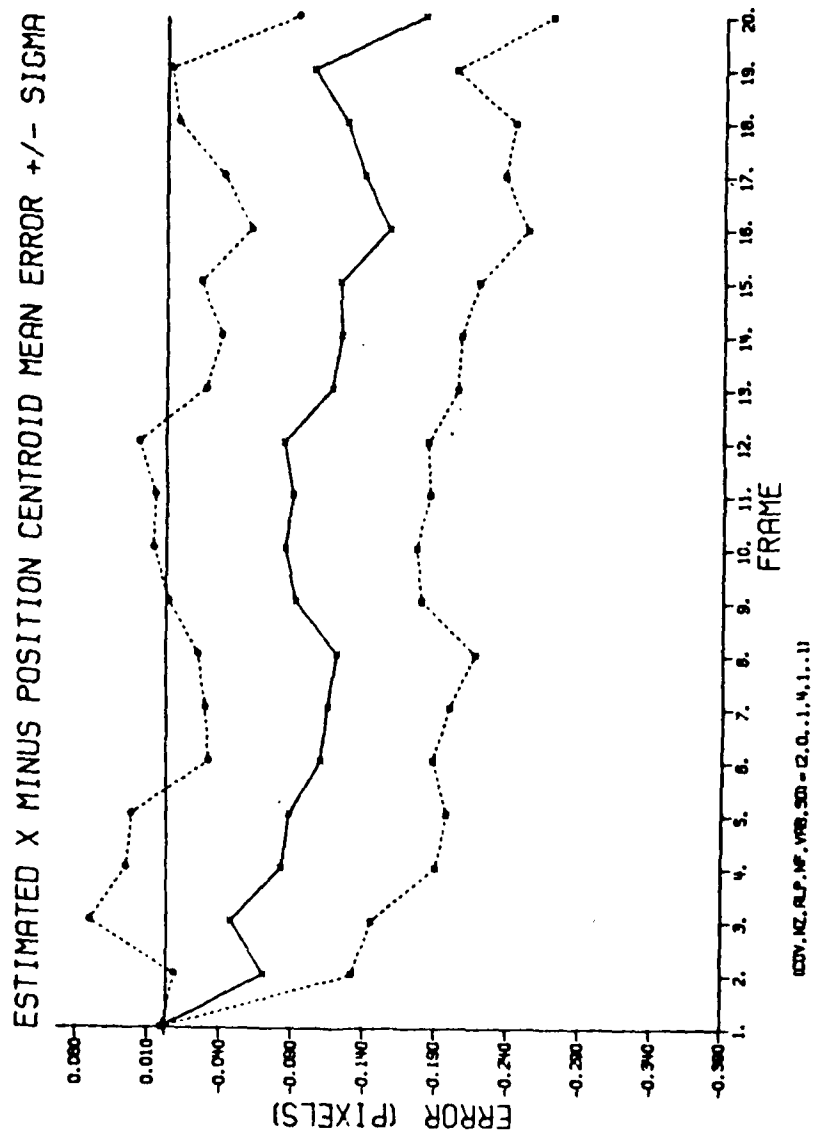


Figure 1-37. Removing Four Highest Spatial Frequencies
X Centroid Minus Errors

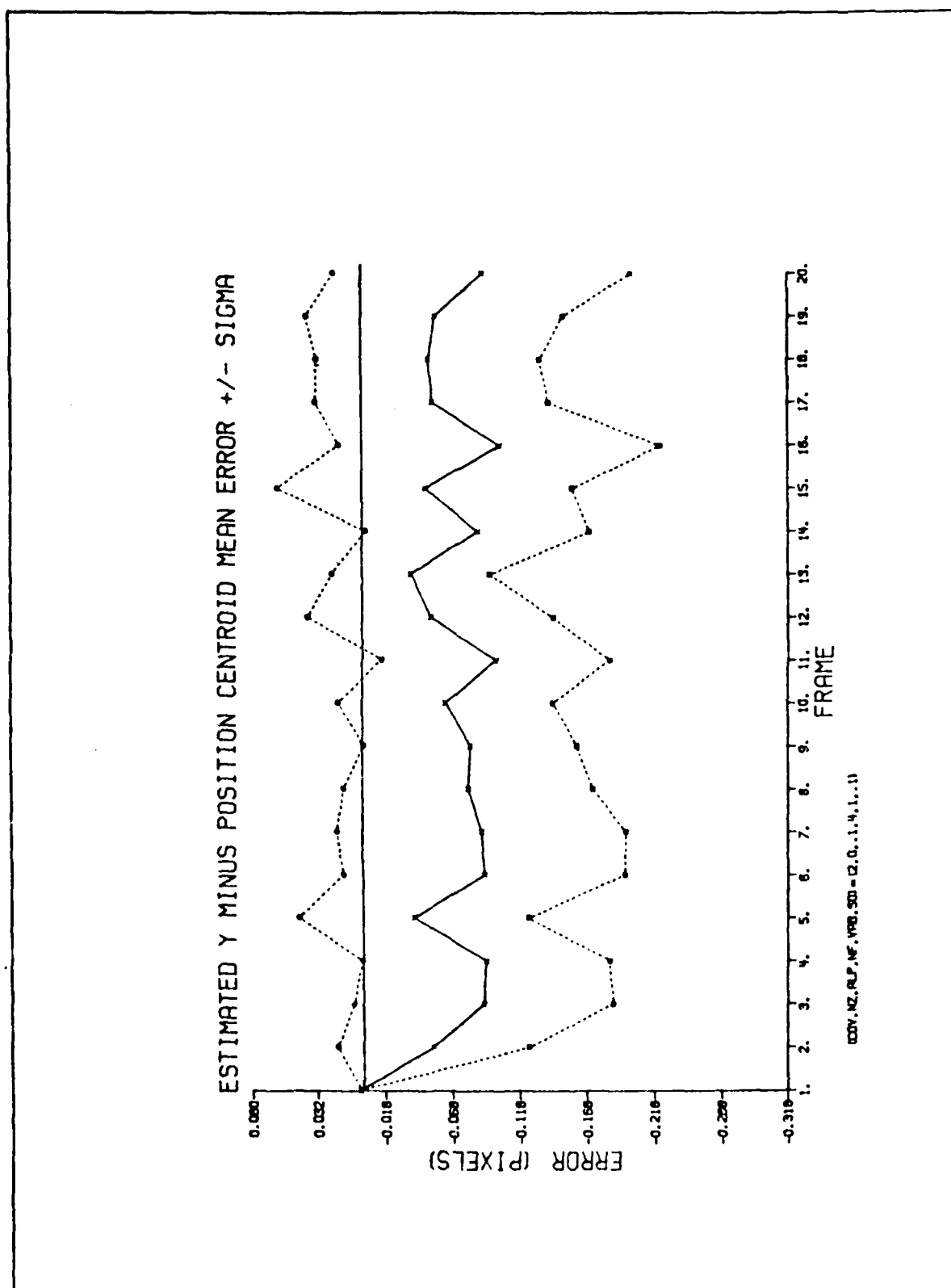


Figure 1-38. Removing Four Highest Spatial Frequencies
Y Centroid Minus Errors

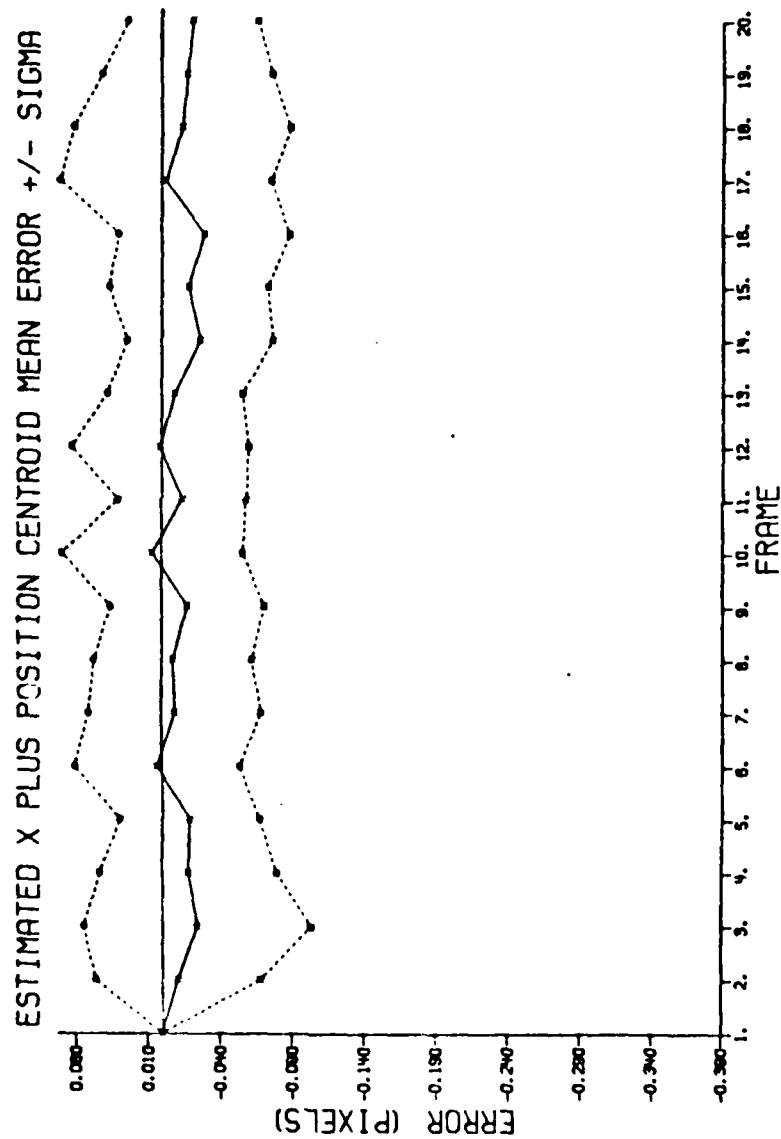


Figure 1-39. Removing Four Highest Spatial Frequencies
X Centroid Plus Errors

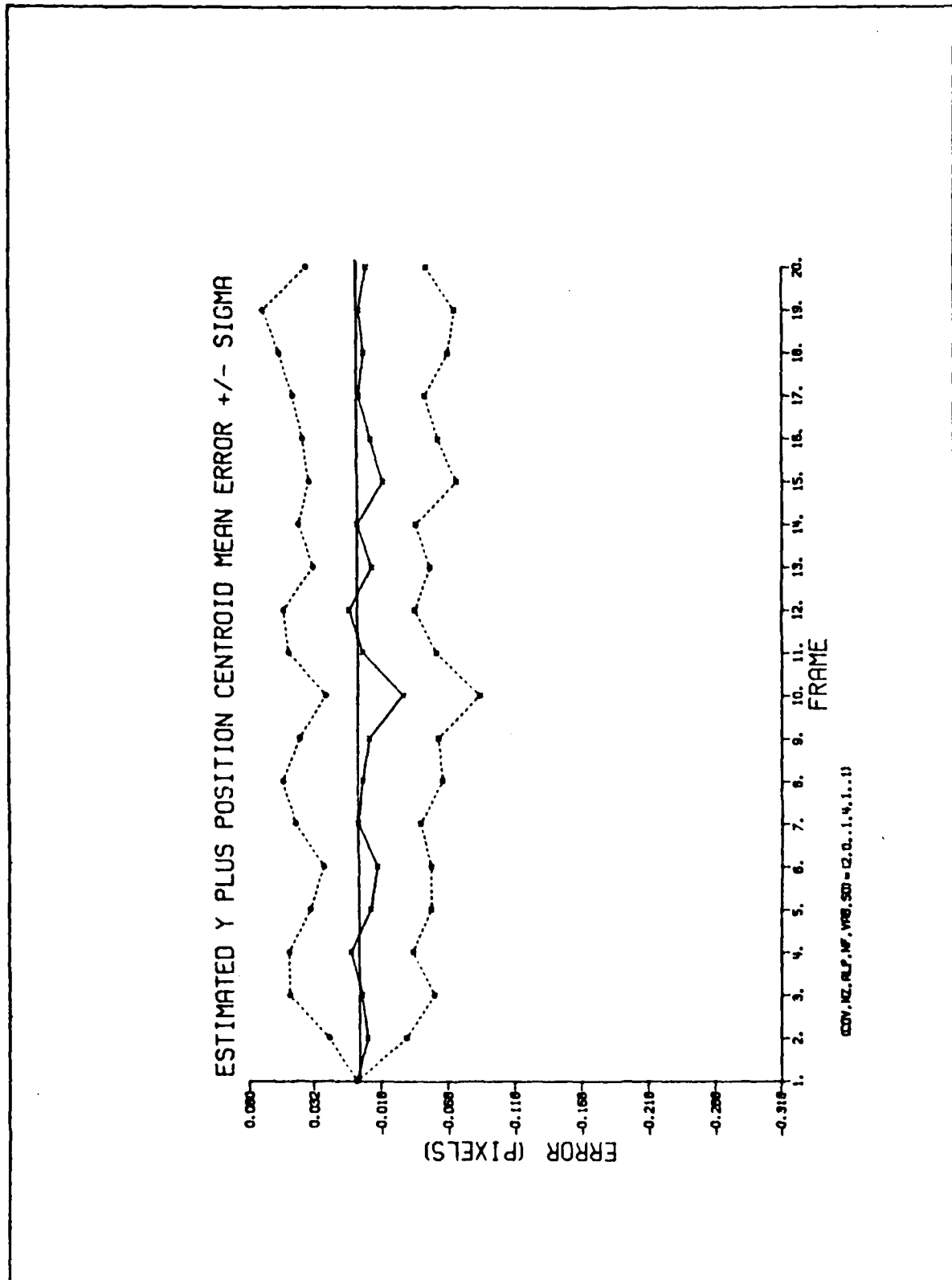


Figure 1-40. Removing Four Highest Spatial Frequencies
Y Centroid Plus Errors

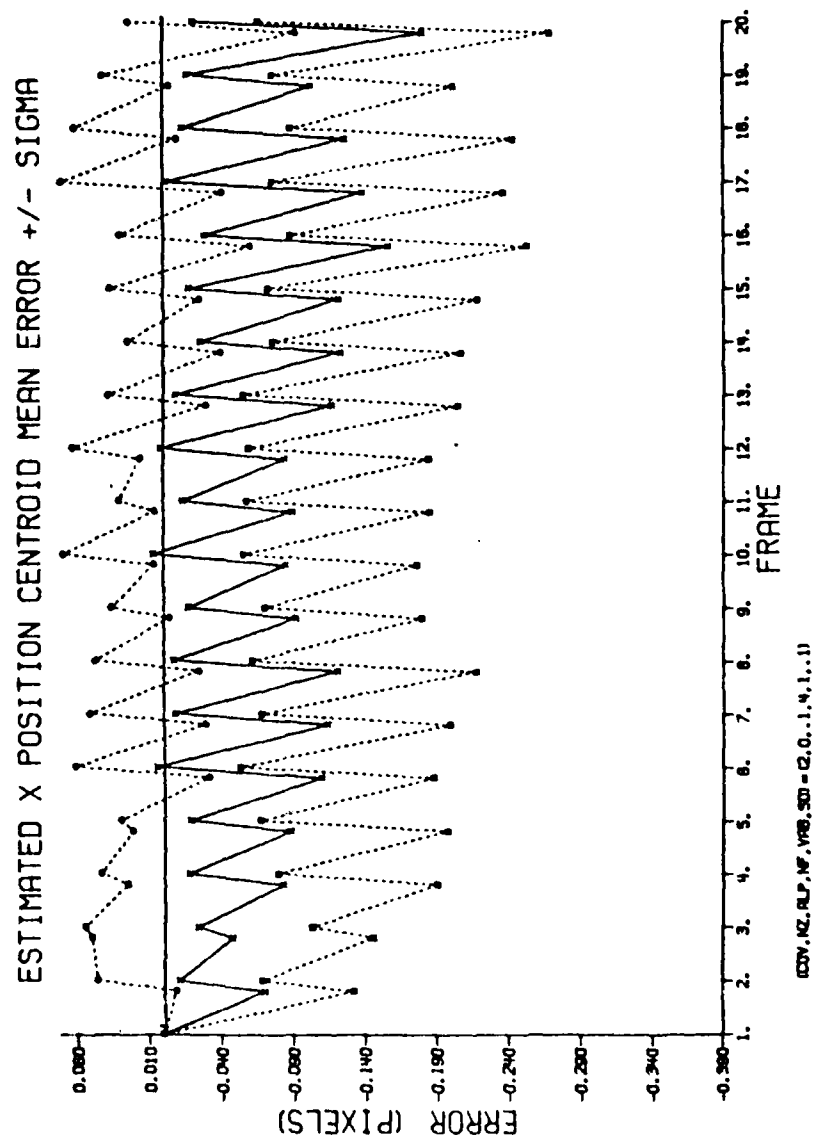


Figure 1-41. Removing Four Highest Spatial Frequencies
X Centroid Position Errors

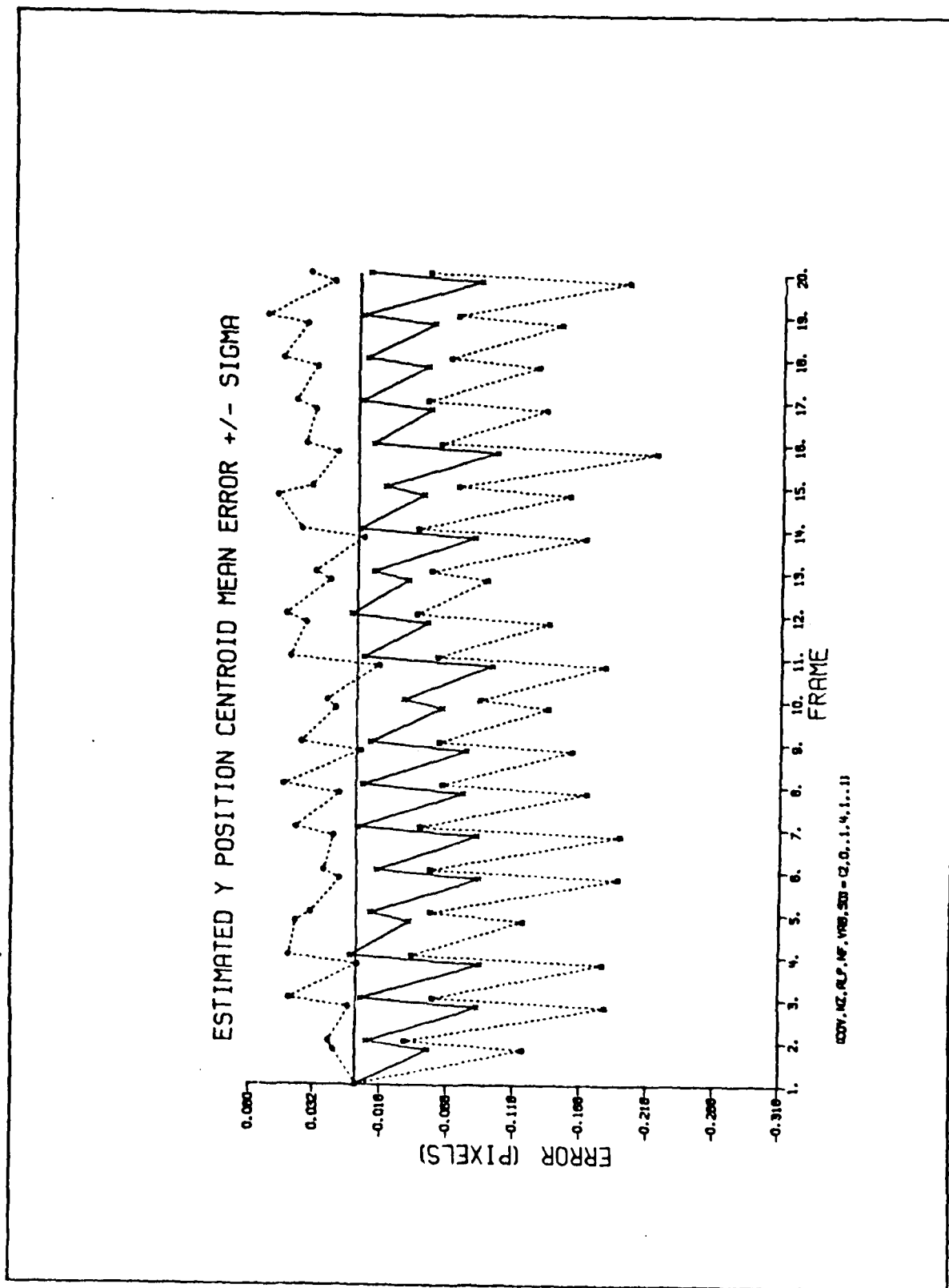


Figure I-42. Removing Four Highest Spatial Frequencies
Y Centroid Position Errors

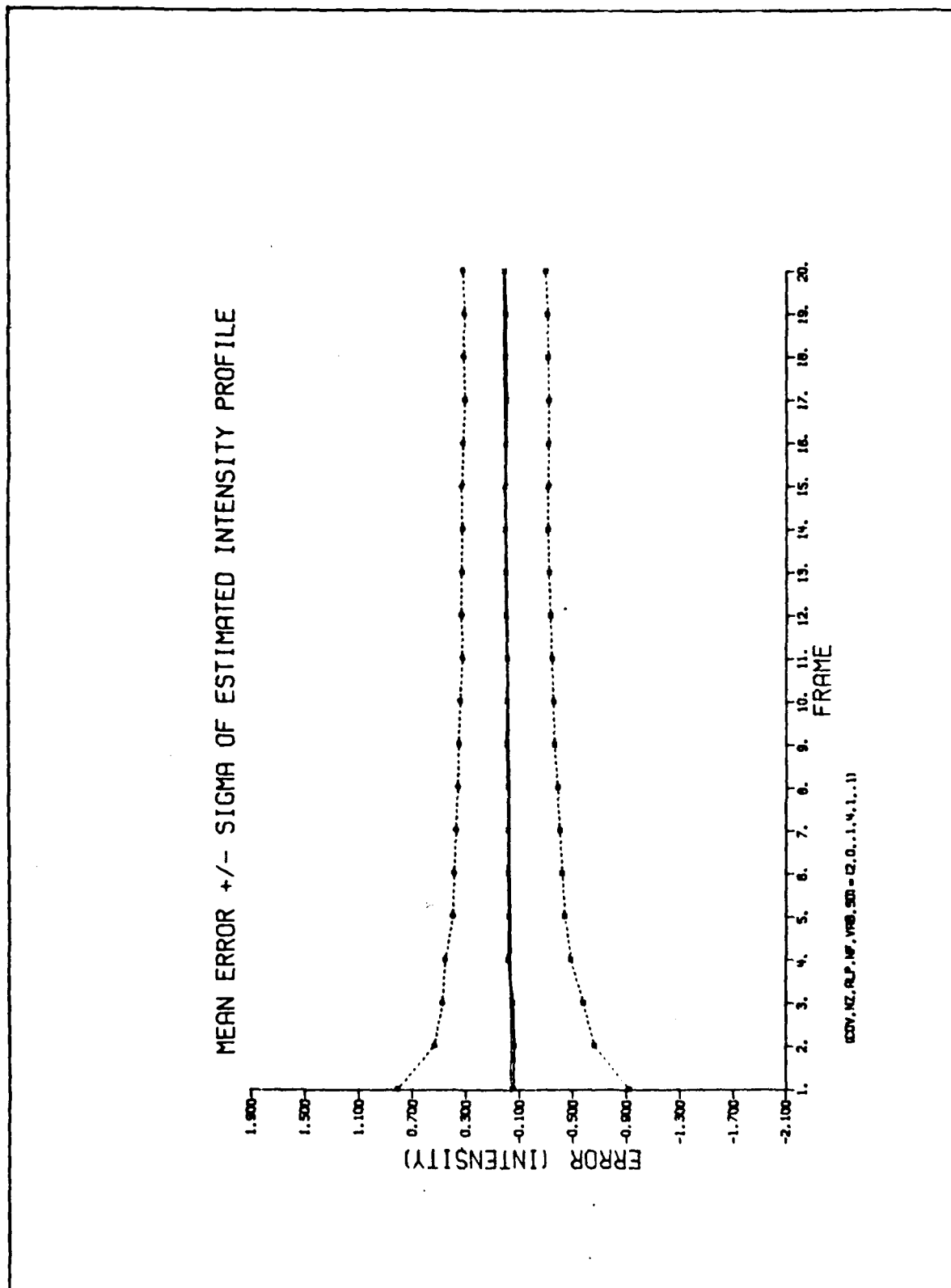


Figure 1-43. Removing Four Highest Spatial Frequencies
Error of Estimated h

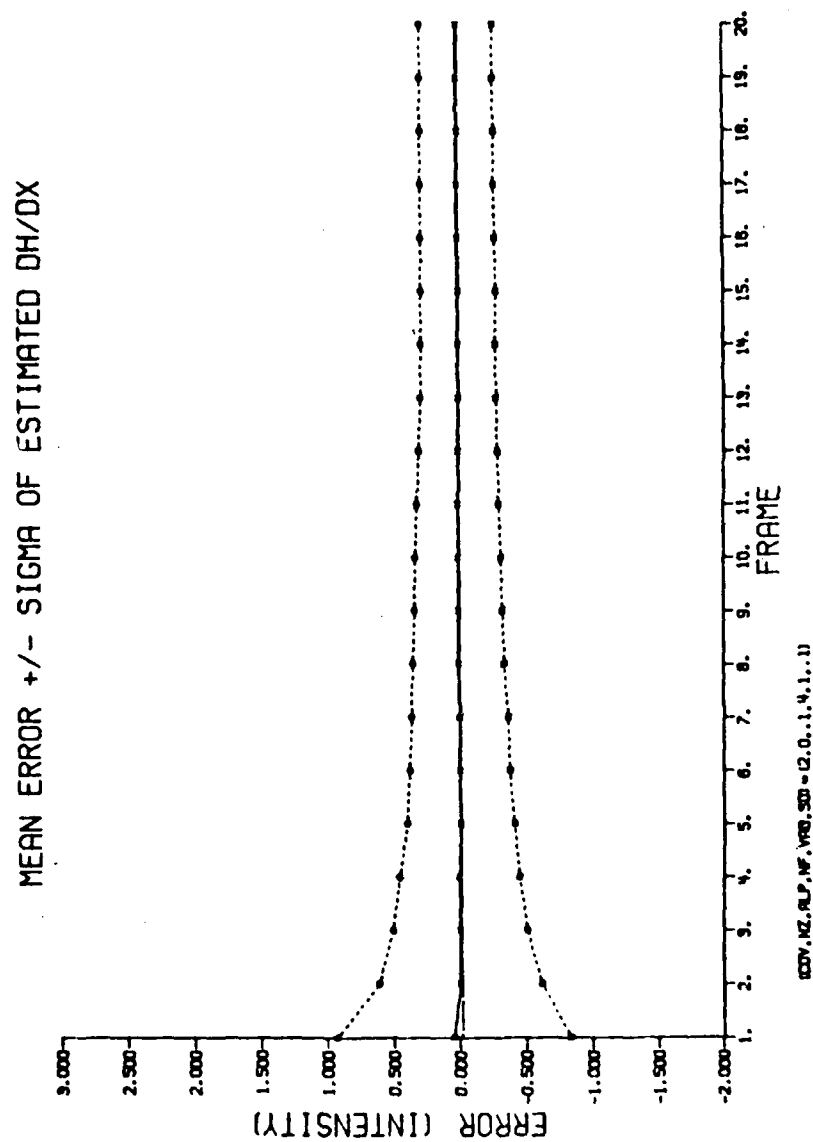


Figure 1-44. Removing Four Highest Spatial Frequencies
Error of Estimated Dh/Dx

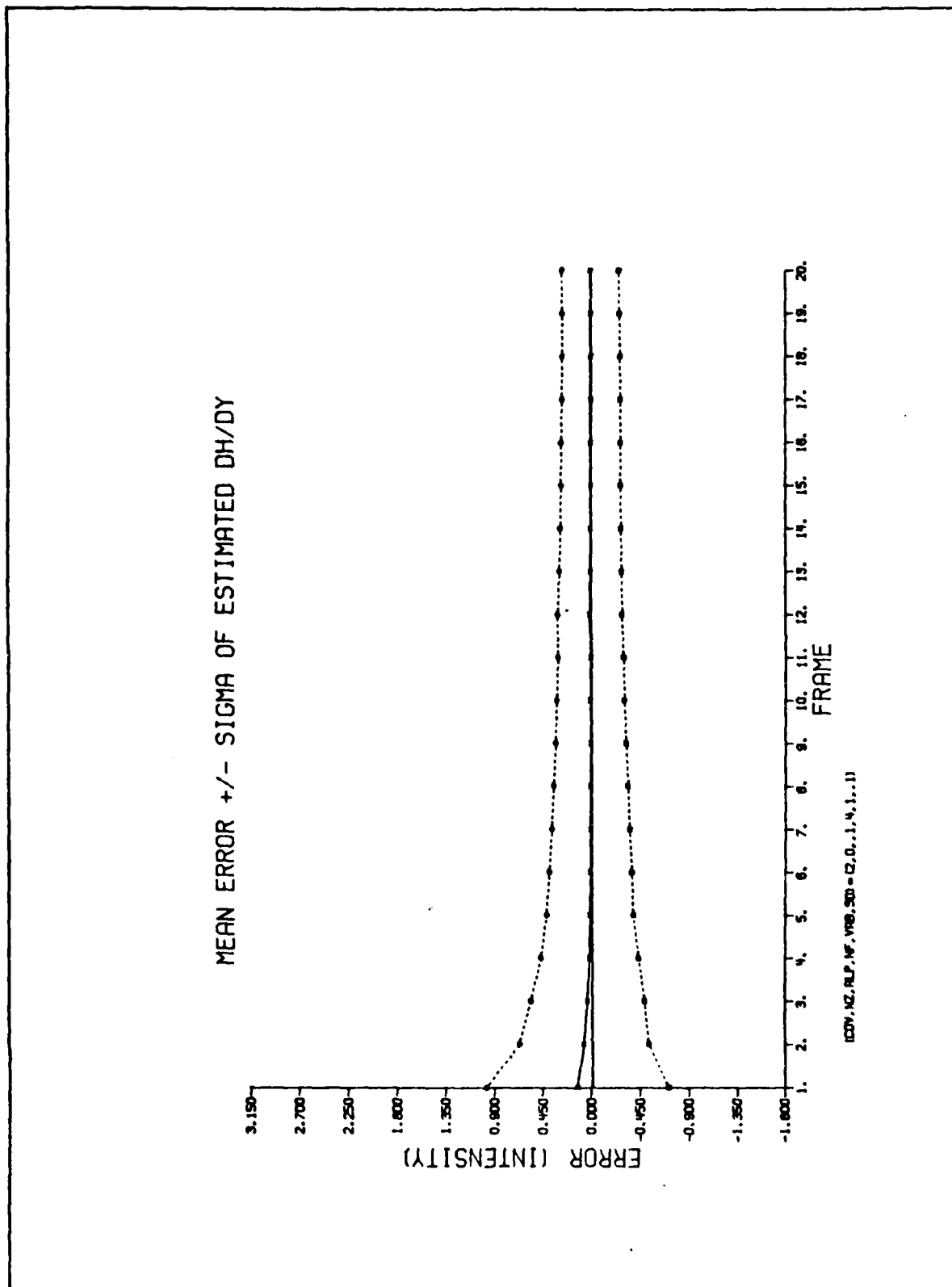


Figure 1-45. Removing Four Highest Spatial Frequencies
Error of Estimated Dh/Dy

Maximum Noise

ESTIMATED X MINUS POSITION MEAN ERROR +/- SIGMA

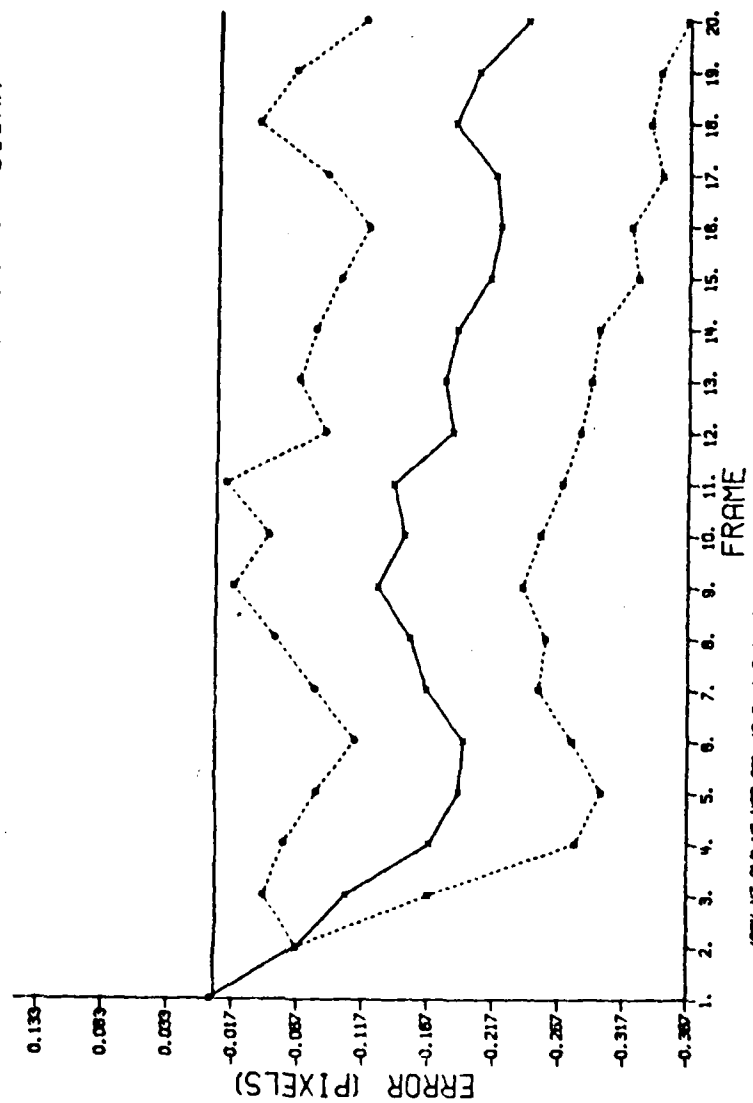
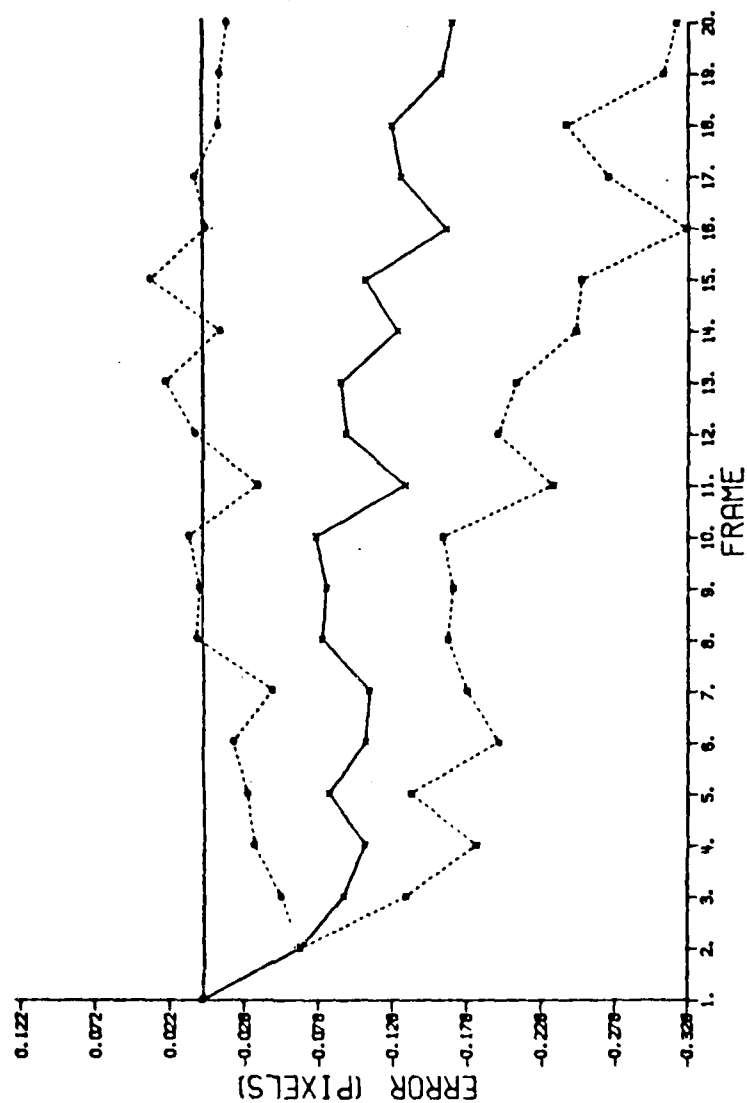


Figure 1-46. Maximum Noise X Minus Errors

ESTIMATED Y MINUS POSITION MEAN ERROR +/- SIGMA



DDY, NZ, RLP, NF, VMS, SD = (2, 0, 1, 0, 4, 1)

Figure 1-47. Maximum Noise Y Minus Errors

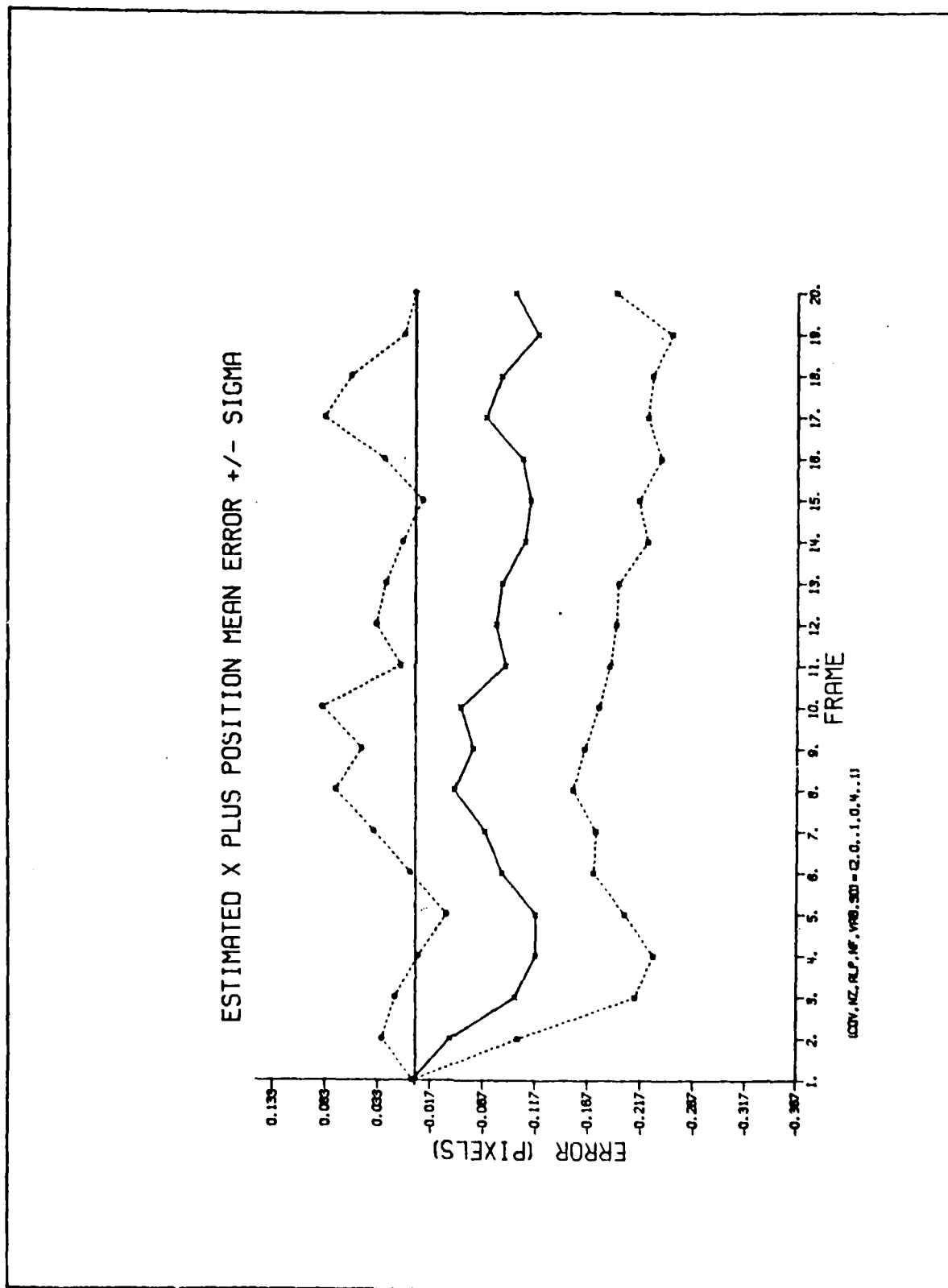


Figure 1-48. Maximum Noise X Plus Errors

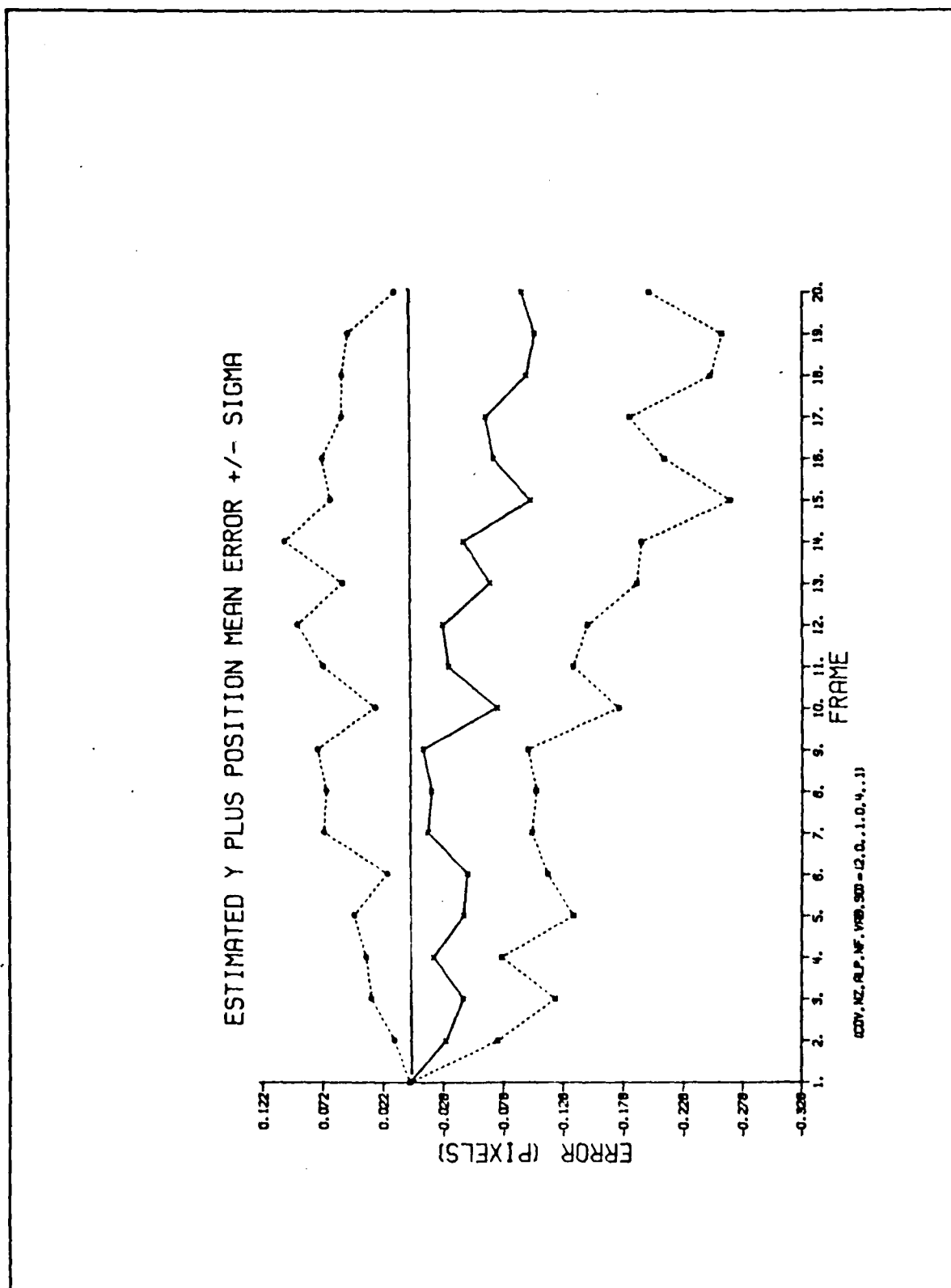
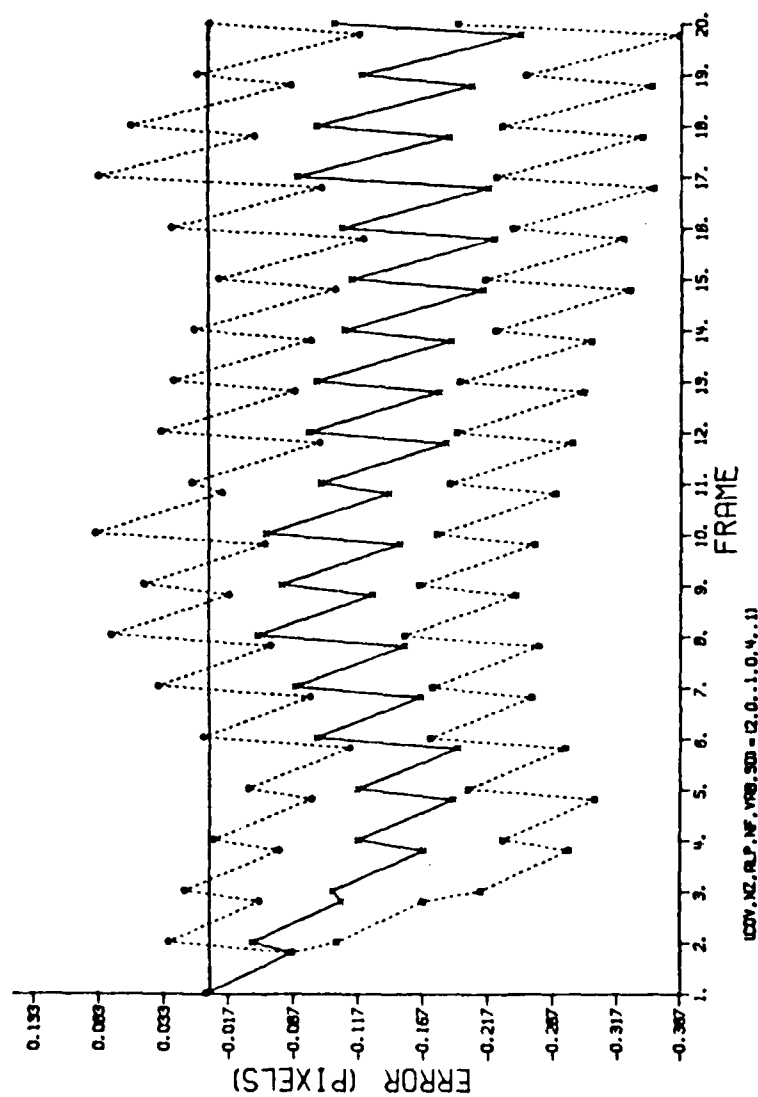


Figure 1-49. Maximum Noise Y Plus Errors

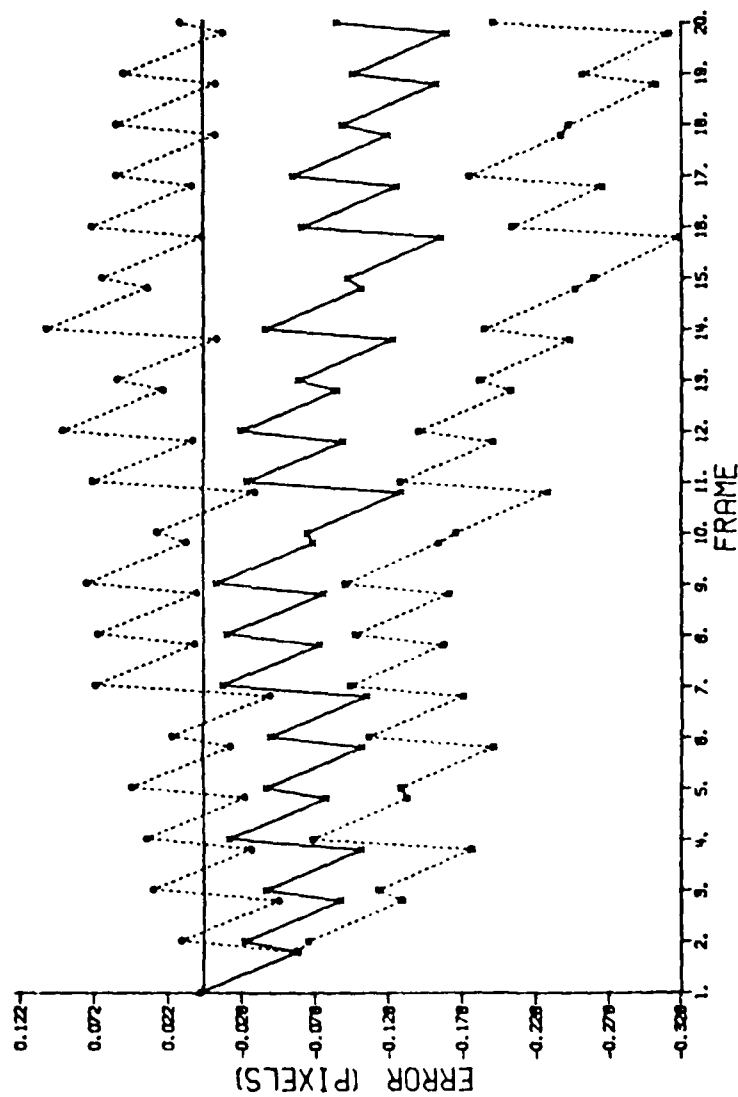
ESTIMATED X POSITION MEAN ERROR +/- SIGMA



UDW, NZ, RLP, NP, VRB, SDB = (2.0, -1.0, 0.0, .1)

Figure 1-50. Maximum Noise X Position Errors

ESTIMATED Y POSITION MEAN ERROR +/- SIGMA



COY, MZ, RLP, MF, VTB, SD = 12, 0, 1, 0, 4, 11

Figure 1-51. Maximum Noise Y Position Errors

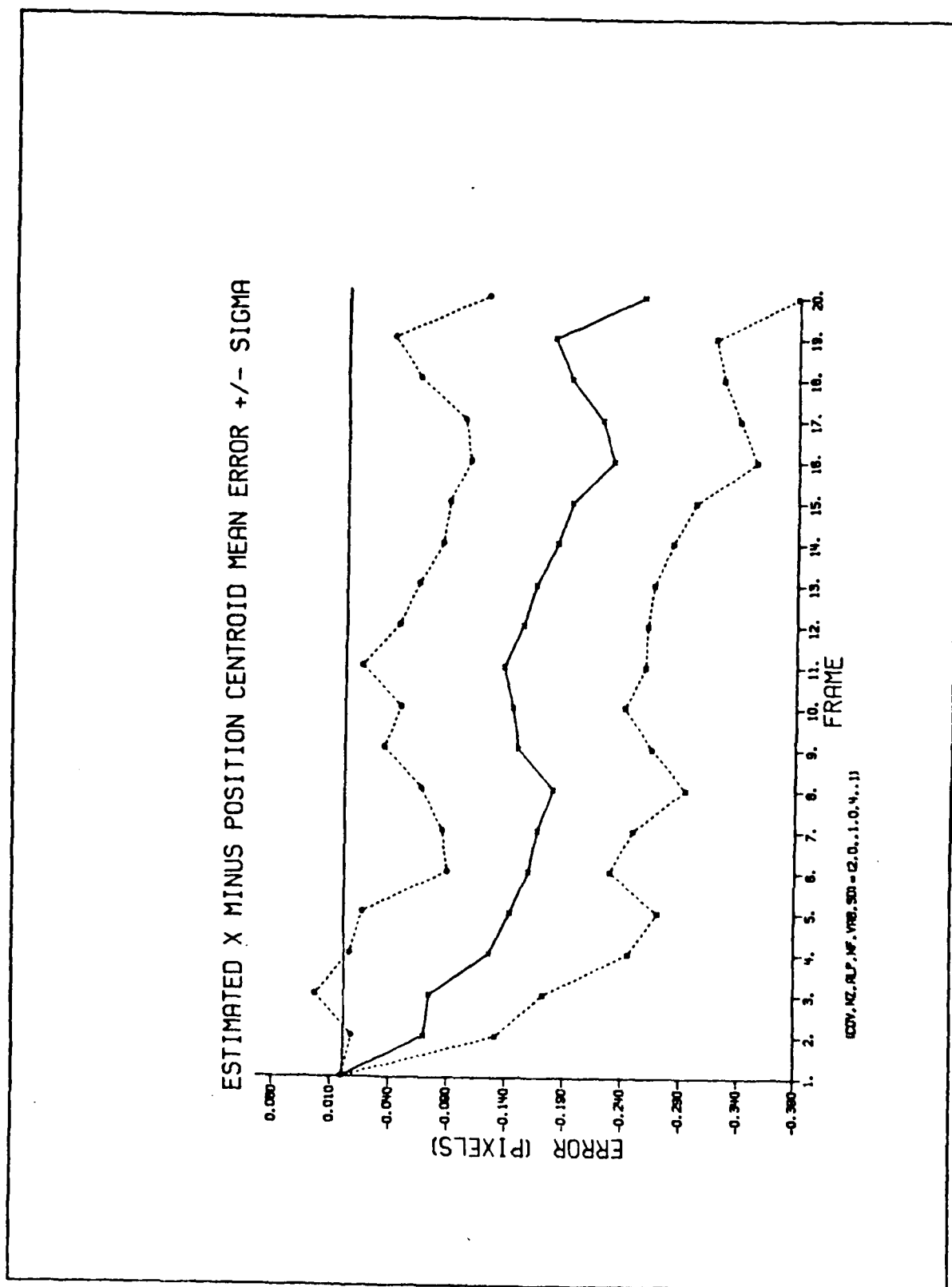


Figure 1-52. Maximum Noise X Centroid Minus Errors

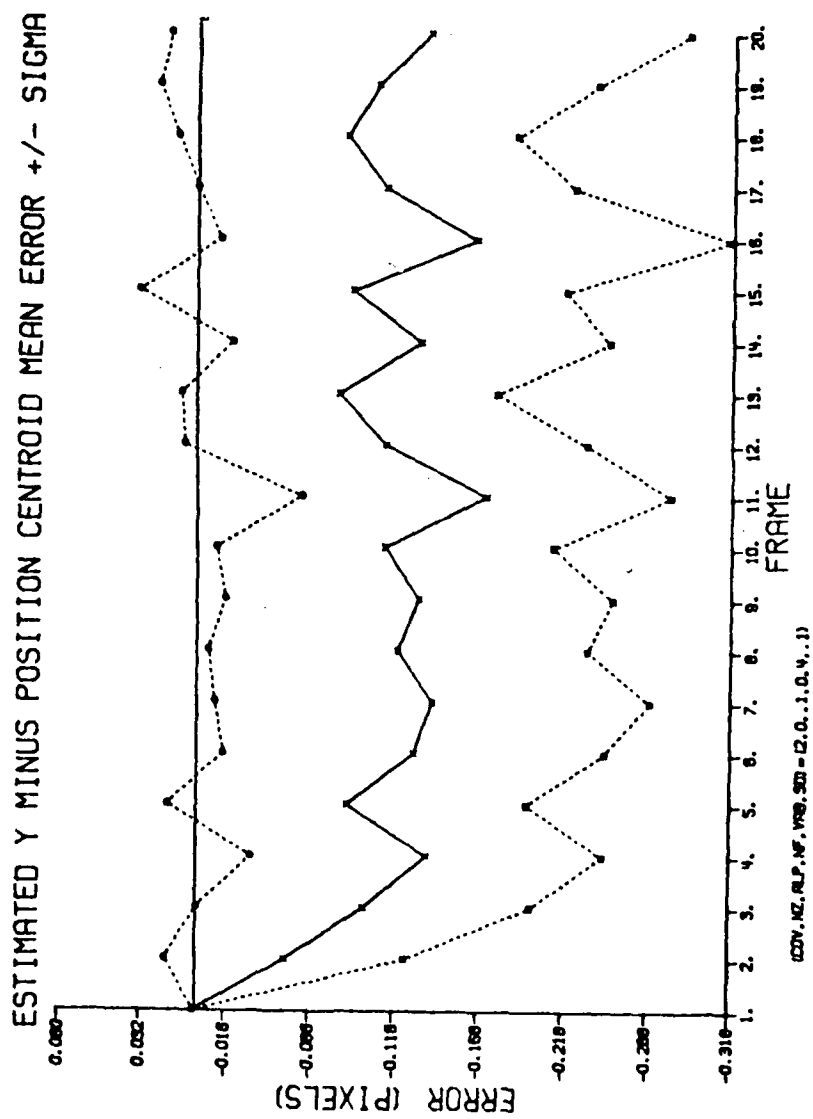


Figure 1-53. Maximum Noise Y Centroid Minus Errors

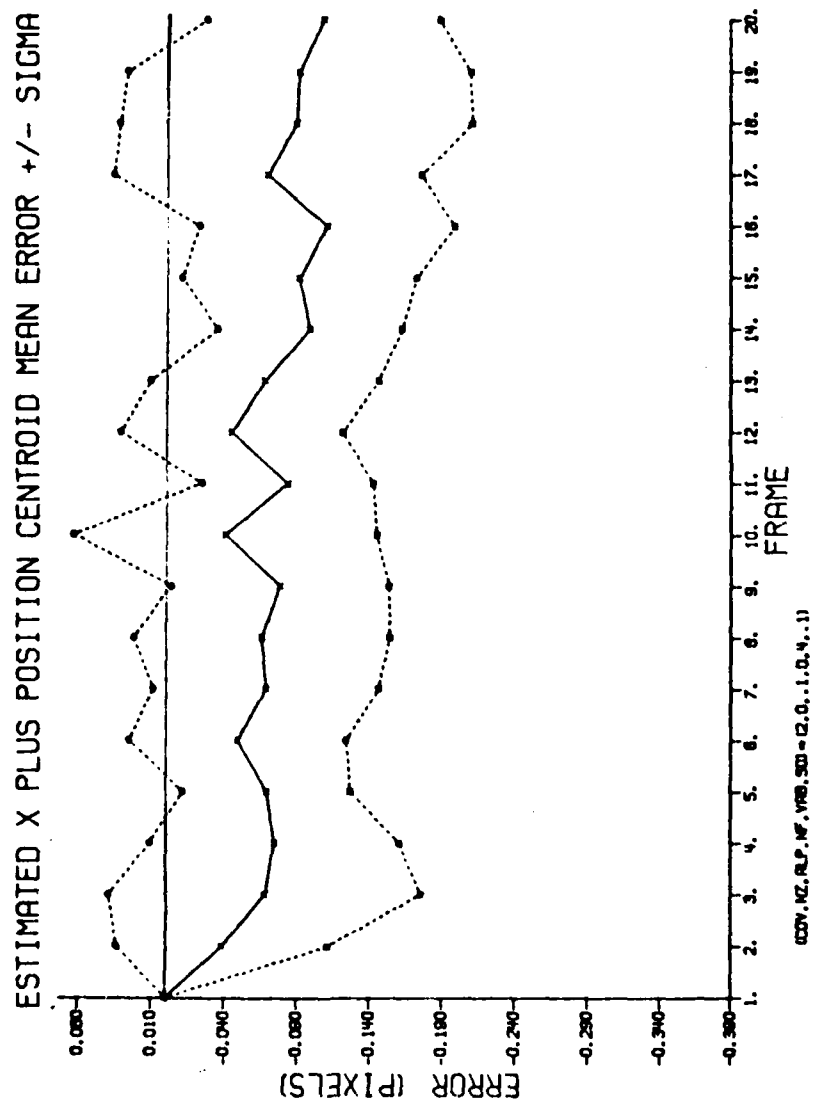


Figure 1-54. Maximum Noise X Centroid Plus Errors

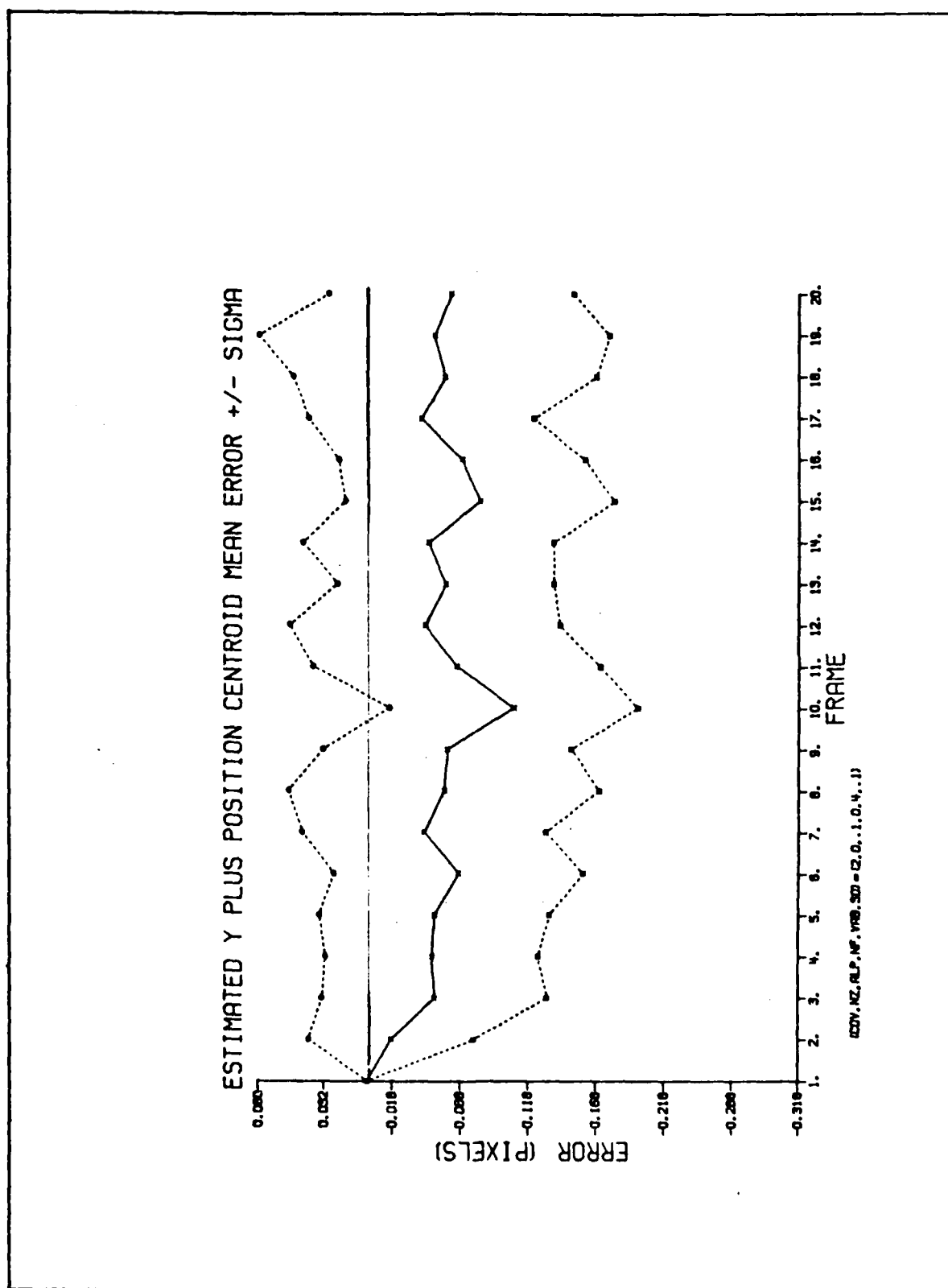


Figure 1-55. Maximum Noise Y Centroid Plus Errors

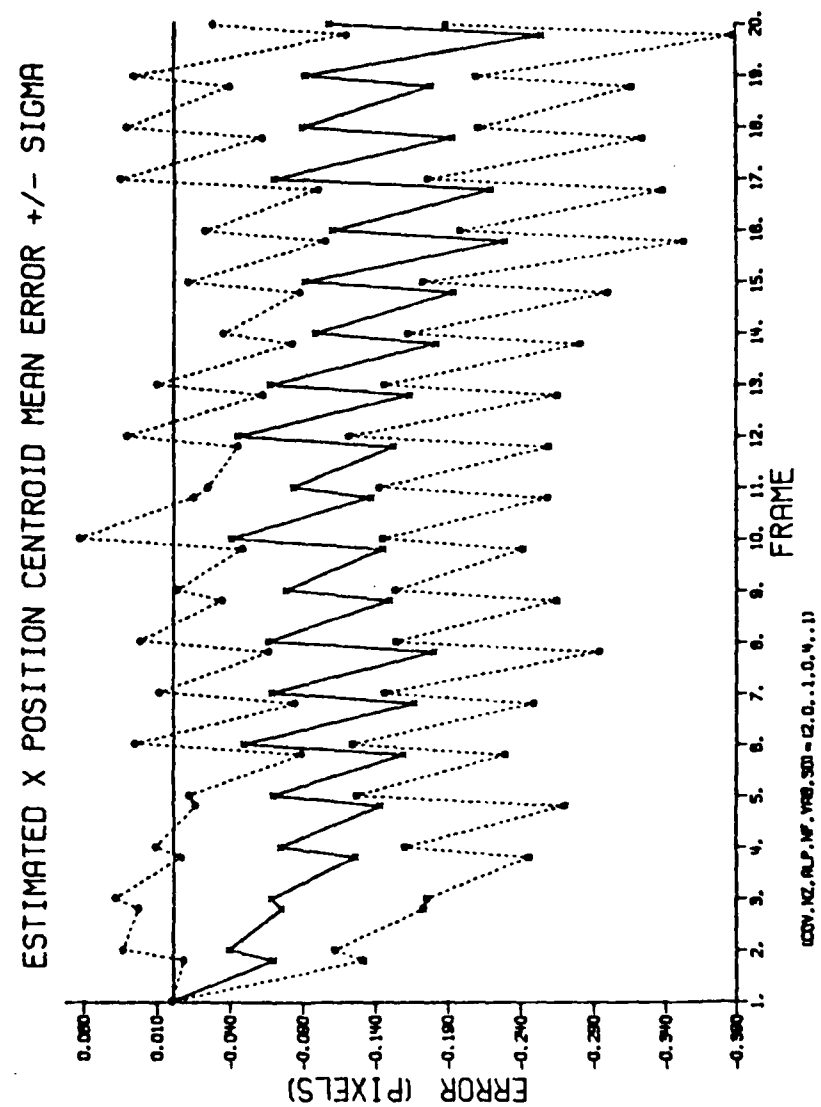


Figure I-56. Maximum Noise X Centroid Position Errors

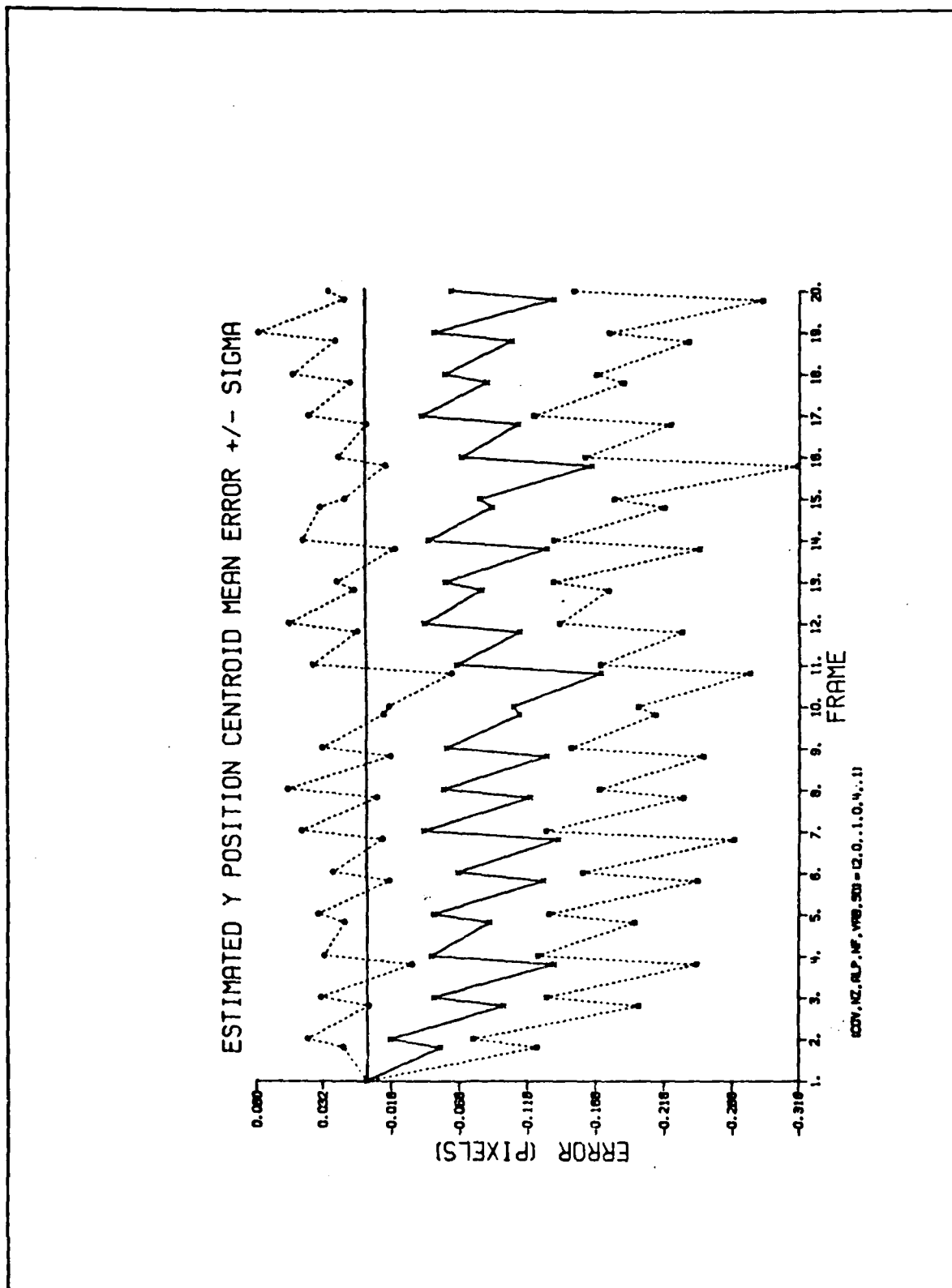


Figure 1-57. Maximum Noise Y Centroid Position Errors

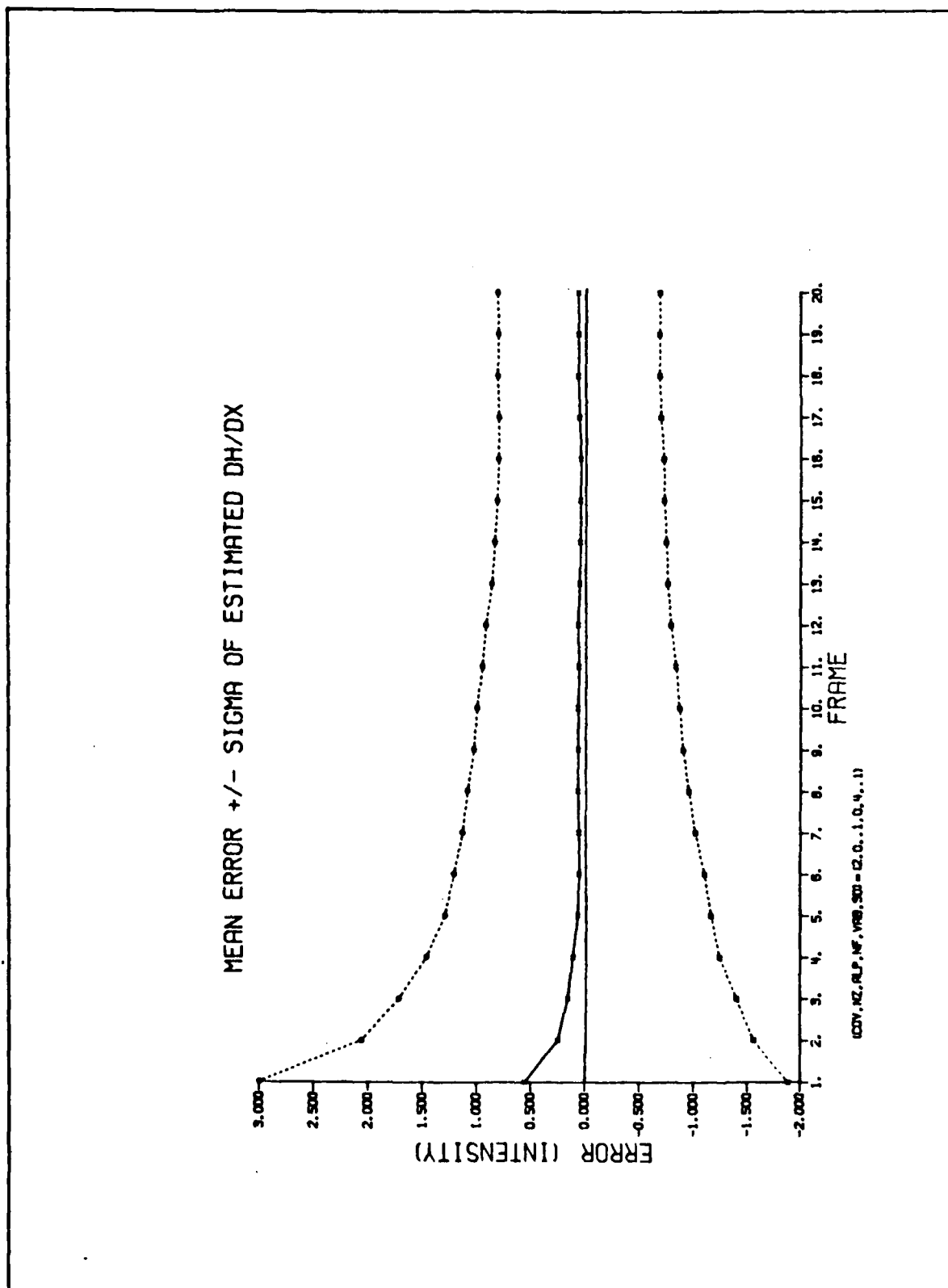


Figure 1-59. Maximum Noise Error of Estimated Dh/Dx

MEAN ERROR +/- SIGMA OF ESTIMATED DH/DY

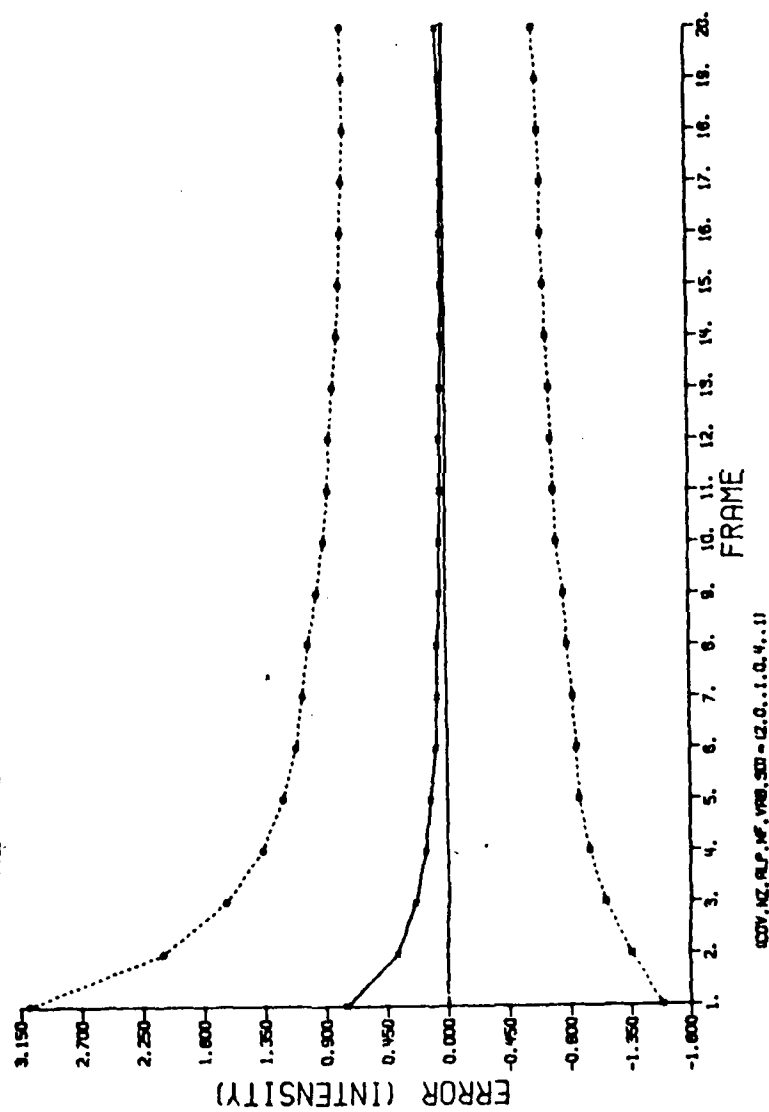


Figure 1-60. Maximum Noise Error of Estimated Dh/Dy

Appendix J

Extended Kalman Filters

This appendix provides an overview of the generic extended Kalman filter algorithm (17). The generic terms of the algorithm are then presented in terms of the tracking example.

The system which contains the states which are to be estimated is assumed to satisfy the nonlinear stochastic differential equation

$$\dot{\underline{x}}(t) = \underline{f}[\underline{x}(t), \underline{u}(t), t] + \underline{G}(t) \underline{w}(t) \quad (\text{J-1})$$

where the initial condition on the state, $\underline{x}(t_0)$, is modelled as a Gaussian random vector with mean $\hat{\underline{x}}_0$ and covariance \underline{P}_0 . The dynamic driving noise $\underline{w}(t)$ is a zero-mean white Gaussian noise process of strength $\underline{Q}(t)$.

$$E\{\underline{w}(t) \underline{w}^T(t+\tau)\} = \underline{Q}(t) \delta(\tau) \quad (\text{J-2})$$

The dynamic driving noise, $\underline{w}(t)$, is assumed to enter in a linear additive fashion in Equation (J-1).

For this application, the generic Equation (J-1) becomes Equation (4-4) where the generic \underline{f} is replaced by a constant \underline{F} . The four filter states, target position in x-y coordinates resulting from dynamics or atmospherics $[\underline{x}_d \ \underline{y}_d \ \underline{x}_a \ \underline{y}_a]^T$, are multiplied by the constant filter plant matrix \underline{F}_f .

The generic discrete-time measurement equation is

modelled as a nonlinear function of the states and time plus linearly additive noise corruption

$$\underline{z}(t_i) = \underline{h}[\underline{x}(t_i), t_i] + \underline{v}(t_i) \quad (\text{J-3})$$

The measurement corruption noise $\underline{v}(t_i)$ is a white zero-mean Gaussian noise of strength $\underline{R}(t_i)$ and independent of the dynamic driving noise $\underline{w}(t_i)$ and the initial conditions on the states.

$$E\{\underline{v}(t_i) \underline{v}^T(t_j)\} = \begin{cases} \underline{R}(t_i) & t_i = t_j \\ \underline{0} & t_i \neq t_j \end{cases} \quad (\text{J-4})$$

In this application the measurement vector, $\underline{z}(t_i)$ is composed of the 64 intensity measurements from the FLIR. The $\underline{h}[\cdot, \cdot]$ function is the expected intensity measurements as a function of the estimated states. The derivation of this intensity function is the subject of Chapter II.

The propagation and measurement update equations for the extended Kalman filter are presented in Chapter IV. These equations are coupled to the state estimate relations via the dependence of $\underline{h}[\cdot, \cdot]$ on the state estimate $\hat{\underline{x}}(t_2)$.

VITA

Steven Keith Rogers was born April 6, 1953 in Jackson, Mississippi. He graduated from E.E. Smith High School in June 1971. In May 1978, he graduated from the University of Colorado with Bachelor degrees in Electrical Engineering and also in Computer Science and entered Air Force Officers Training School that same month. From August 1978 to June 1980, he served as an electrical engineer with the Aeronautical Systems Division at Wright-Patterson Air Force Base, Ohio. In June 1980, Second Lieutenant Steve Rogers was assigned to the Air Force Institute of Technology to pursue a Master's of Science Degree in Electrical Engineering (Electro-Optics). Lt. Rogers is a member of Tau Beta Pi.

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19. KEY WORDS (Continue on reverse side if necessary and identify by block number) Kalman filter forward looking infrared (FLIR) sensor Atmospheric jitter Correlator tracker 2D Fourier Transforms		
20. ABSTRACT (Continue on reverse side if necessary and identify by block number) Considerable work has been accomplished at AFIT in the last three years to improve the tracking capability of the high energy laser weapon. The improvements were achieved via use of an adaptive extended Kalman filter algorithm. In this research, work is initiated on a tracker able to handle "multiple hot spot" targets, in which digital signal processing is employed on the FLIR data to identify the underlying target shape. This identified shape is		

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20. ABSTRACT

then used in the measurement model portion of the filter as it estimates target offset from the center of the field-of-view. Two tracking algorithms are developed. The first algorithm uses an extended Kalman filter to process the intensity measurements from a FLIR to produce target position estimates. The second algorithm uses a linear Kalman filter to process the position estimates of an improved correlation algorithm. This algorithm is improved over standard correlators by using thresholding to eliminate poor correlation information, dynamic information from the Kalman filter and it also uses the on-line derived target shape.

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